

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11755	11625	11690	11726	11791	11828	Buy	Buy	Buy
Sensex	39067	38641	38854	38979	39192	39316	Buy	Buy	Buy
Nifty Futures	11814	11686	11750	11789	11853	11892	Buy	Buy	Buy
Bank Nifty	30014	29390	29702	29875	30187	30360	Buy	Buy	Buy
CNX IT	16504	16328	16416	16470	16558	16612	Buy	Buy	Buy
CNX Midcap	17728	17539	17633	17741	17836	17943	Neutral	Neutral	Buy
CNX Small Cap	6565	6513	6539	6568	6594	6623	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39067.3	336.5	0.9
NIFTY	11754.7	112.9	1.0
MIDCAP	15064.0	-66.3	-0.4
SMLCAP	14813.4	-25.5	-0.2
BSEFMC	11844.7	18.1	0.2
AUTO	19164.8	-204.9	-1.1
POWER	1994.9	-4.3	-0.2
REALTY	2053.3	-8.0	-0.4
BSE IT	16044.8	190.5	1.2
BANDEX	33741.8	508.6	1.5
OILGAS	15181.4	183.9	1.2
METAL	11349.7	213.9	1.9

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.59	78.76	-0.22
29-May-19 USD-INR	70.35	70.55	-0.29
29-May-19 GBP-INR	90.98	91.00	-0.03
29-May-19 JPY-INR	63.04	63.17	-0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	735	1050	118
BSE	1077	1451	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4344	4415	(71)
DII	4081	3160	921

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Equity bourses bounced back on last trading day of the week, with Sensex and Nifty reclaiming their crucial psychological levels of 39,000 and 11,750, respectively. The markets made a firm start of the day, aided by the Reserve Bank of India's (RBI) latest data report that bank credit rose by 14.19% to Rs 96.45 lakh crore, while deposits grew 10.60% to Rs 125.30 lakh crore in the first fortnight ended on April 12. In the year ago fortnight, deposits were at Rs 113.29 lakh crore and advances stood at Rs 84.46 lakh crore. Adding comfort among the investors, RBI Governor Shaktikanta Das said that the country's apex bank is strengthening its surveillance framework in the face of growing significance of FinTech innovations and their interface with the financial sector. He said that recent developments in FinTech have given a fresh impetus to financial inclusion process in the country and policy efforts have been directed in recent years to put in place a state of the art national payments infrastructure and technology platform.

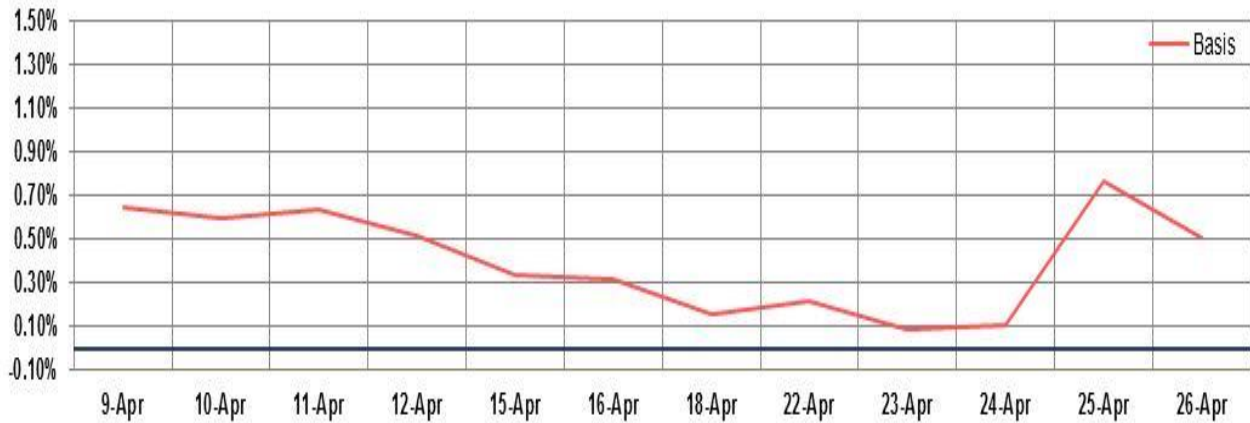
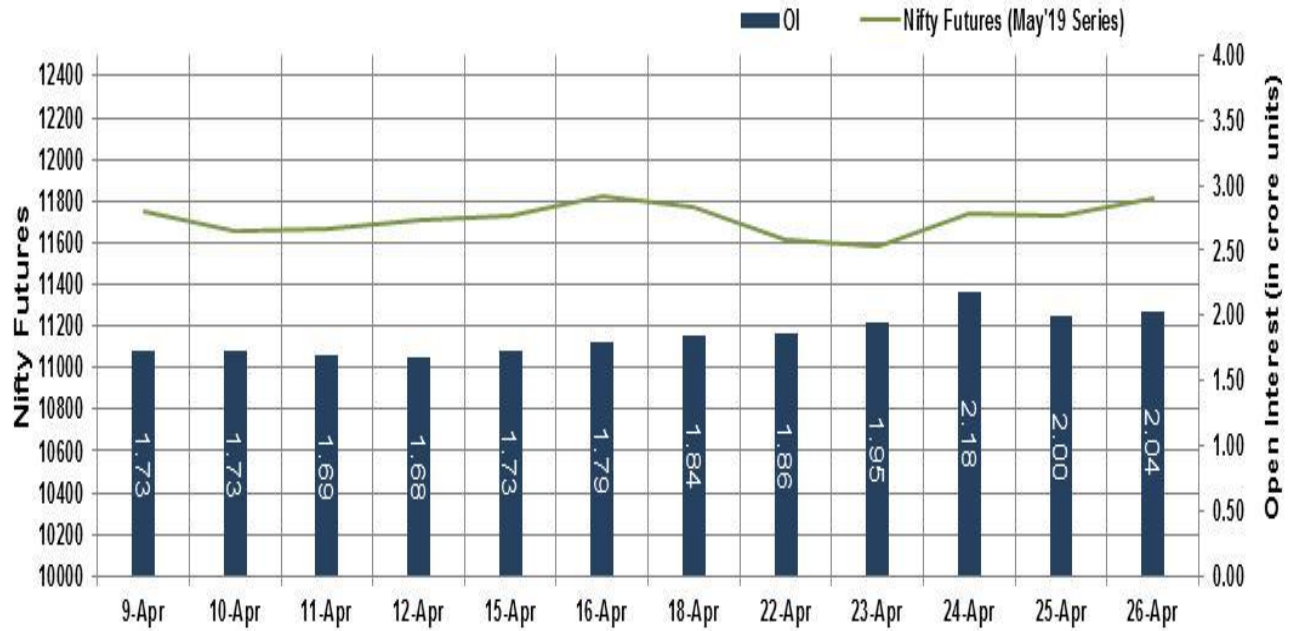
Markets rallied further in late hours to settle near their intraday high points, on the back of heavy buying done by traders. Trading sentiments on the street got improved with IBBI Chairperson M S Sahoo's statement that resolution plans under IBC have yielded 200 per cent of liquidation value for creditors in addition to rescuing viable firms. He also noted that this is significantly better as compared to the previous regime which yielded a recovery of 25 per cent for creditors through a process which took about five years and entailed a cost of 9 per cent.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2736	2587	6
NSE CASH	31905	45084	(29)
NSE FO	732838	2568108	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3267	2964	304
Ind. Options	144257	142654	1603
Stk. Futures	12312	11290	1022
Stk. Options	5673	5539	133

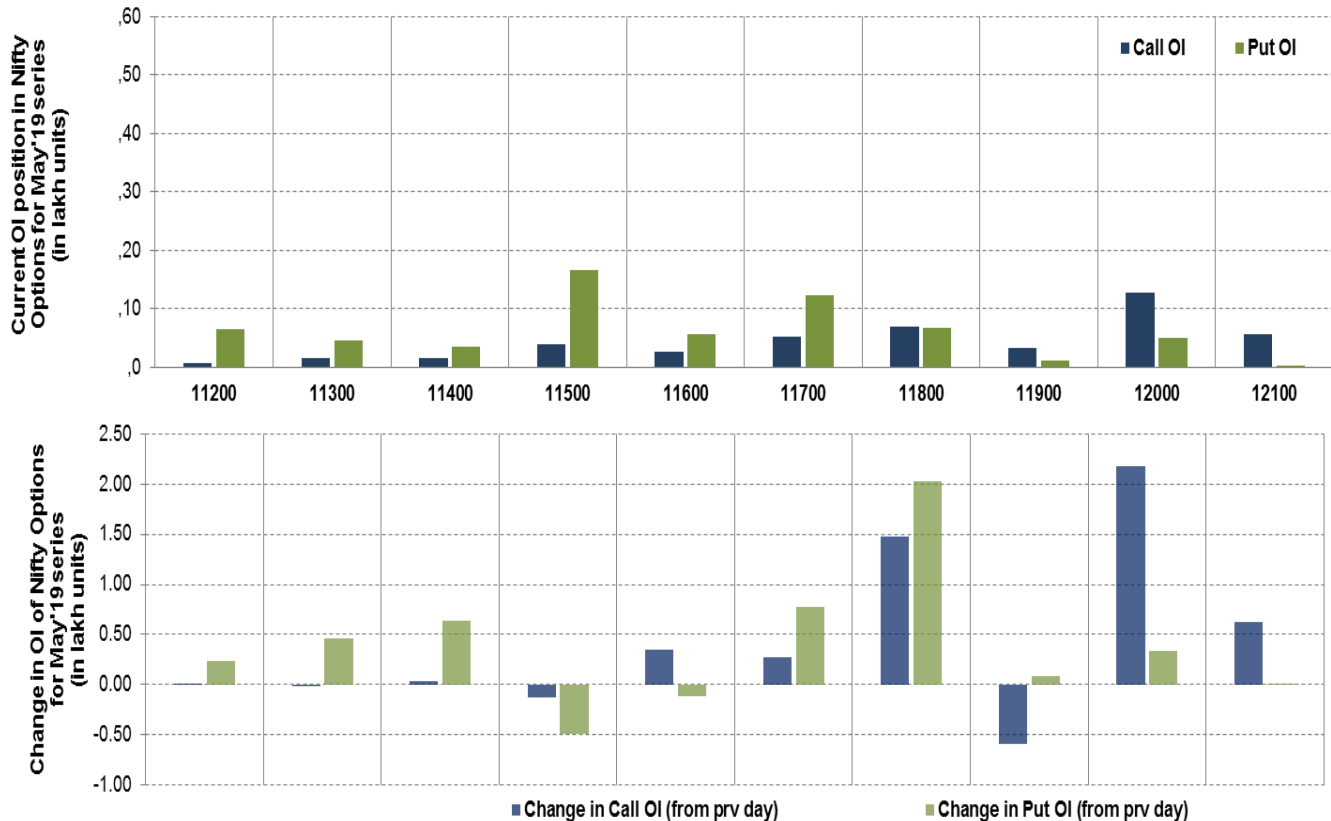
Nifty Futures



Bank Nifty Futures



Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the May month expiry was the most active call with an addition of 0.22 million in open interest.
- Among Nifty puts, 11,500 SP from the May month expiry was the most active put with a reduction of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.27mn) and that for Puts was at 11,500 SP (1.66mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/04/19

Avg Avg



Nifty Cash prices have settled at 11754.65 up by 0.97 percent from the previous close. On the upper side it has resistance of 11800 and 11850 levels, while lower side it has support of 11700 and 11650 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	745,000	824,000	10.60	1770.10	1.41
IDEA	464,811,900	509,991,700	9.72	15.45	3.34
SYNDIBANK	22,860,000	25,020,000	9.45	40.65	3.30
SAIL	80,952,000	87,468,000	8.05	57.15	0.62
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	21,600,000	20,547,000	-4.88	23.60	1.29
MCX	1,836,800	1,724,800	-6.10	841.40	4.39
GODREJIND	1,050,000	972,000	-7.43	515.55	0.22
HEXAWARE	2,565,000	2,361,000	-7.95	352.30	3.21
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	3,858,800	4,675,000	21.15	139.00	-7.27
PEL	3,543,064	4,089,382	15.42	2398.65	-5.76
PAGEIND	119,750	135,325	13.01	23070.30	-0.86
IDBI	23,660,000	26,410,000	11.62	43.25	-2.37
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	829,400	798,600	-3.71	431.90	-1.81
PVR	692,400	665,600	-3.87	1711.50	-0.57
TATAMOTORS	58,542,000	56,168,000	-4.06	217.20	-2.95
APOLLOHOSP	896,000	830,500	-7.31	1243.65	-1.13

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