

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11748	11620	11684	11720	11784	11820	Buy	Buy	Buy
Sensex	39067	38641	38854	38979	39192	39316	Buy	Buy	Buy
Nifty Futures	11789	11653	11721	11780	11848	11906	Buy	Buy	Buy
Bank Nifty	29765	29375	29570	29745	29940	30115	Neutral	Buy	Buy
CNX IT	16705	16425	16565	16643	16783	16861	Buy	Buy	Buy
CNX Midcap	17566	17276	17421	17572	17717	17868	Neutral	Neutral	Buy
CNX Small Cap	6468	6371	6419	6491	6539	6610	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39031.6	-35.8	-0.1
NIFTY	11748.2	-6.5	-0.1
MIDCAP	14889.4	-174.6	-1.2
SMLCAP	14624.6	-188.8	-1.3
BSEFMC	11764.4	-80.3	-0.7
AUTO	18839.4	-325.4	-1.7
POWER	1969.5	-25.4	-1.3
REALTY	2008.6	-44.7	-2.2
BSE IT	16263.5	218.8	1.4
BANKEX	33328.5	-413.3	-1.2
OILGAS	15357.9	176.4	1.2
METAL	11513.2	163.5	1.4

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.53	78.59	-0.07
29-May-19 USD-INR	69.83	70.35	-0.74
29-May-19 GBP-INR	91.00	90.98	0.02
29-May-19 JPY-INR	62.89	63.04	-0.24

Advance/ Decline	Adv	Dec	Un Ch.
NSE	480	1401	71
BSE	706	1814	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8263	8149	114
DII	4241	3511	730

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks recovered most of their losses to end Tuesday's trading session on flat note, with Sensex and Nifty closing slightly lower. After a cautious start, key indices remained under a grip of bears during whole day, affected by India Meteorological Department's (IMD) statement that pre-monsoon rainfall from March to April has recorded 27% deficiency. The IMD recorded 43.3 millimetres of rainfall across the country from March 1 to April 24 as against the normal precipitation of 59.6 millimetres. Anxiety remained among investors, amid a report indicating that the decline in economic growth momentum in October-December quarter of FY19 is likely to continue. As per the report, subdued consumption demand and election related uncertainty is expected to weigh on India's industrial production.

On the global front, European markets were trading in red, as Eurozone economic sentiment weakened for a tenth straight month in April to its lowest level in nearly three years, amid a sharp deterioration in the morale in industry to its weakest level in about five years. The survey data from the European Commission showed that the economic sentiment index decreased to 104 from 105.6 in March. Asian markets ended higher, despite disappointing China's manufacturing data with both official and private surveys pointing to slower growth this month.

## Market Turnover & FII Derivative Data

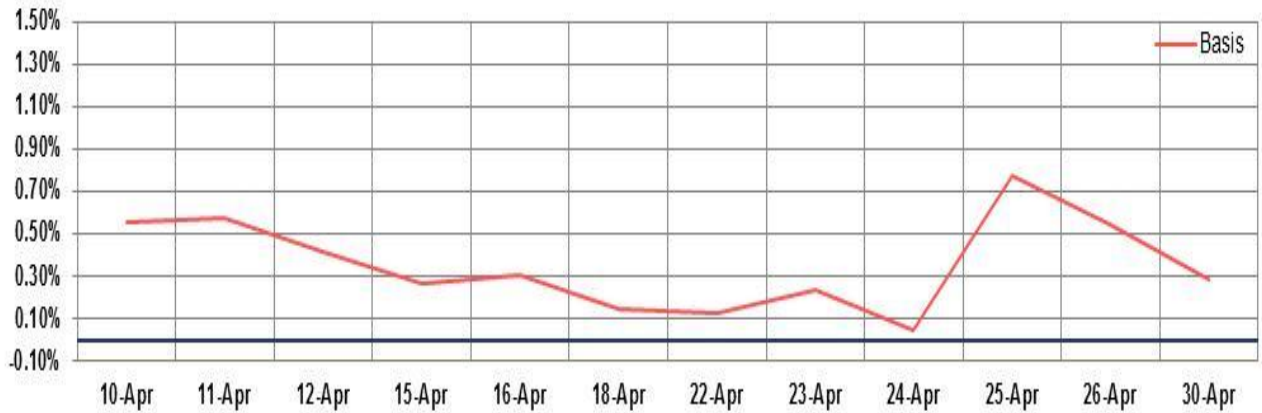
Market TO	Current	Previous	Net%
BSE CASH	5994	2736	119
NSE CASH	38670	31905	21
NSE FO	1184030	732838	62

FII Derivatives	Buy	Sell	Net
Ind. Futures	2441	3921	(1479)
Ind. Options	237811	236759	1052
Stk. Futures	14060	13895	165
Stk. Options	6022	6092	(70)

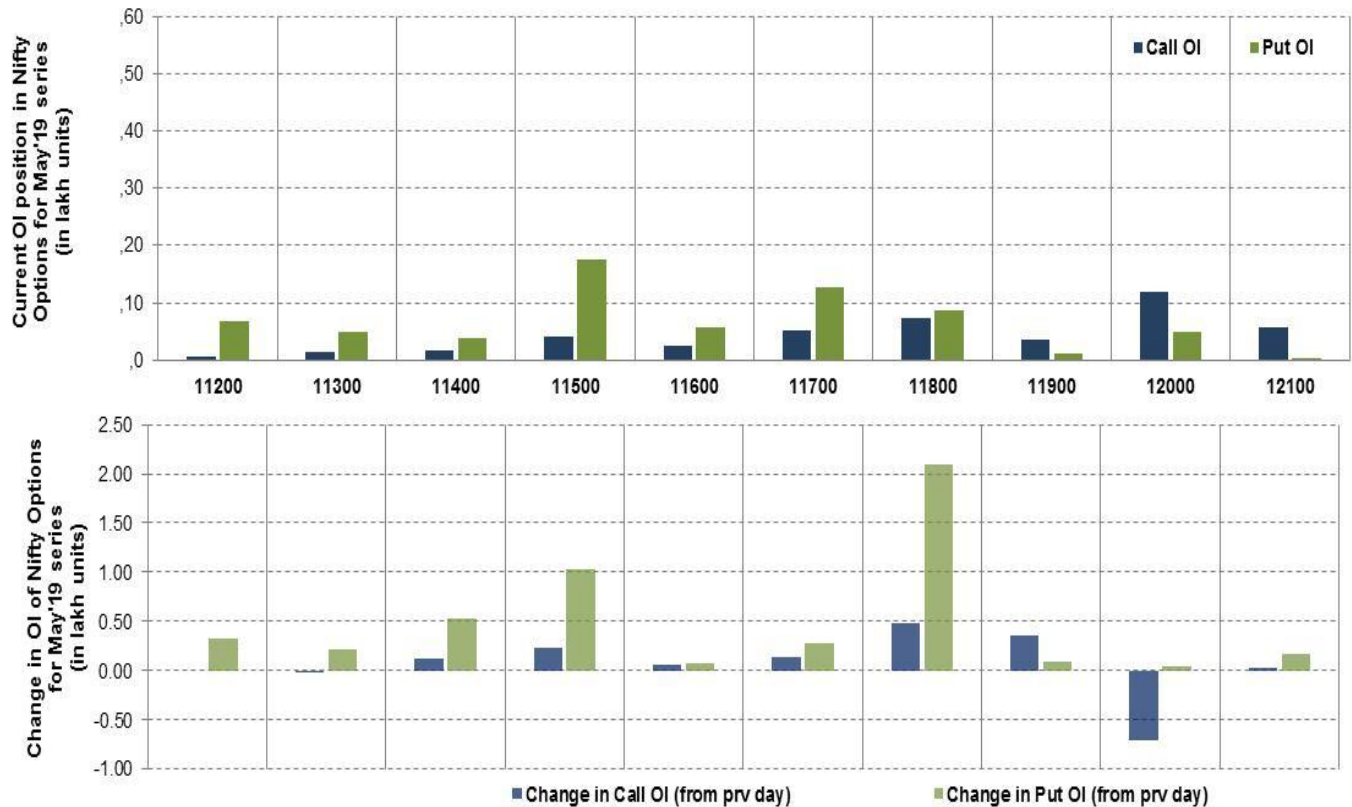
# Nifty Futures



## 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 a reduction of 0.07 million in open interest.
- Among Nifty puts, 11,500 SP from the May month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.19mn) and that for Puts was at 11,500 SP (1.76mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 30/04/19

Avg Avg



Nifty Cash prices have settled at 11748.15 down by 0.06 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
PAGEIND	135,325	152,700	12.84	23075.15	0.02
RAYMOND	3,135,200	3,439,200	9.70	776.15	2.05
GAIL	9,027,795	9,638,538	6.77	357.80	0.65
HCLTECH	8,176,700	8,633,100	5.58	1187.80	3.58
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KOTAKBANK	10,575,600	9,758,400	-7.73	1392.30	0.38
TORNTPHARM	824,000	759,500	-7.83	1794.70	1.39
HDFCBANK	13,047,750	11,828,500	-9.34	2324.85	1.42
MCX	1,724,800	1,558,200	-9.66	860.35	2.25
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELINFRA	10,008,700	11,545,300	15.35	106.50	-10.84
BIOCON	5,832,000	6,590,700	13.01	596.75	-4.47
AMBUJACEM	21,270,000	24,012,500	12.89	221.80	-2.42
PCJEWELLER	8,086,000	9,126,000	12.86	119.00	-3.45
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	20,547,000	19,521,000	-4.99	23.40	-0.85
DCBBANK	4,905,000	4,612,500	-5.96	211.65	-1.79
REPCOHOME	798,600	745,800	-6.61	420.30	-2.69
FEDERALBNK	51,940,000	48,426,000	-6.77	93.20	-3.37

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