

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11222	11022	11122	11208	11308	11395	Sell	Neutral	Buy
Sensex	37319	36666	36992	37282	37609	37899	Sell	Neutral	Buy
Nifty Futures	11268	11048	11158	11248	11358	11448	Sell	Neutral	Buy
Bank Nifty	28829	28348	28588	28823	29064	29299	Sell	Neutral	Buy
CNX IT	15763	15467	15615	15791	15939	16114	Neutral	Neutral	Buy
CNX Midcap	16737	16331	16534	16661	16865	16992	Sell	Sell	Neutral
CNX Small Cap	6143	5960	6051	6106	6197	6251	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37318.5	227.7	0.6
NIFTY	11222.1	73.9	0.7
MIDCAP	14212.6	88.0	0.6
SMLCAP	13843.6	41.5	0.3
BSEFMC	11330.5	59.7	0.5
AUTO	17946.8	59.9	0.3
POWER	1867.1	22.6	1.2
REALTY	1925.2	17.2	0.9
BSE IT	15328.5	-190.8	-1.2
BANKEX	32235.0	235.3	0.7
OILGAS	14428.0	177.1	1.2
METAL	10560.4	78.0	0.7

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	79.42	79.45	-0.04
29-May-19 USD-INR	70.59	70.63	-0.06
29-May-19 GBP-INR	91.45	92.00	-0.60
29-May-19 JPY-INR	64.39	64.44	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	858	960	93
BSE	1193	1325	123

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4696	6708	(2012)
DII	5087	2844	2243

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

## Market Commentary

Bulls took late charge on Dalal Street on Tuesday and markets snapped their nine days losing streak, with Sensex and Nifty closing with gains of more than half a percent each. The Indian benchmarks made a soft opening, as traders remained pessimistic about the Central Statistics Office (CSO) data showing that retail inflation inched up to a six-month high of 2.92% in April due to a spike in food prices, including vegetables, meat, fish and eggs. Inflation based on the Consumer Price Index (CPI) was at 2.86% in the previous month and 4.58% in April 2018. The rate of price rise in April is the highest since October 2018 when the rate was 3.38%. Traders remained cautious with Moody's Investors Service's statement that India's rising oil consumption will support its investments in refining capacity additions and upstream production, but imports will keep growing amid stagnant production. The country's dependence on imported crude oil to meet its needs has risen to 83.7% in 2018-19 fiscal year from 82.9% in 2017-18. Import dependence was 80.6% in 2015-16.

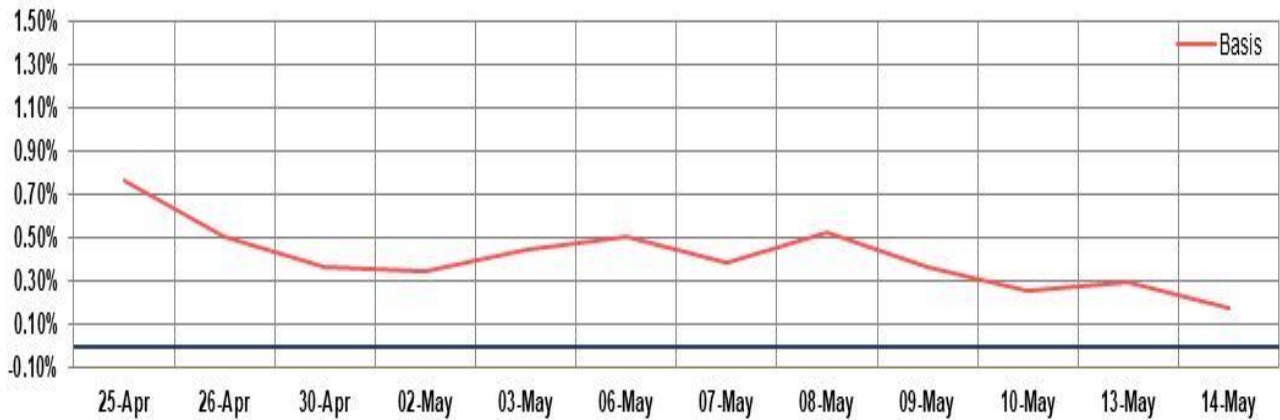
Markets recouped losses in last leg of trade and get back to their positive trajectory, as traders took some support with data showing that wholesale price inflation (WPI) for the month of April eased to 3.07 percent compared to 3.18 percent in March led by fall in prices of manufacturing products. Local investors also cheered with Chief Economic Advisor (CEA) Krishnamurthy V. Subramanian's statement that the Indian economy will grow at 7% range in the current fiscal powered by the effects of the strong structural reforms such as bankruptcy laws, Goods and Services Tax (GST), crackdown on shell companies and the fiscal prudence undertaken in the last five years.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2372	2319	2
NSE CASH	34977	29339	19
NSE FO	1068438	720743	48

FII Derivatives	Buy	Sell	Net
Ind. Futures	4064	4766	(702)
Ind. Options	215947	217503	(1557)
Stk. Futures	14141	13732	409
Stk. Options	5166	5140	26

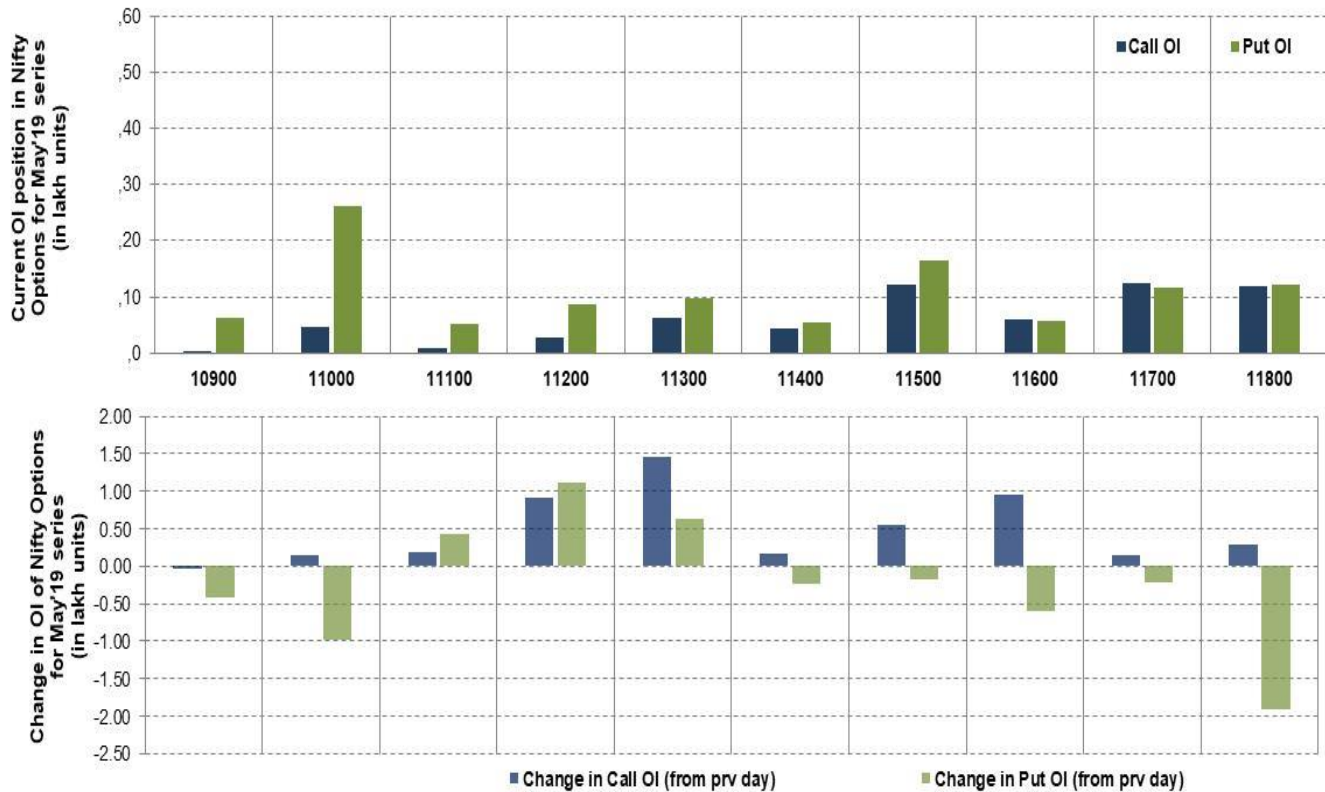
# Nifty Futures



## 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 11,700 SP from the May month expiry was the most active call with an addition of 0.03 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with a reduction of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (1.24mn) and that for Puts was at 11,000 SP (2.63mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 14/05/19  
Avg Avg



Nifty Cash prices have settled at 11222.05 up by 0.66 percent from the previous close. On the upper side it has resistance of 11300 and 11350 levels, while lower side it has support of 11150 and 11100 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
MUTHOOTFIN	22,87,500	27,58,500	20.59	573.45	4.34
DCBBANK	38,92,500	42,57,000	9.36	215.55	2.18
BHARATFIN	69,44,000	74,09,000	6.70	877.50	2.27
ZEEL	2,19,76,500	2,33,38,900	6.20	347.15	0.86
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	13,75,000	12,46,850	-9.32	1091.35	3.47
ENGINERSIN	75,35,800	68,06,000	-9.68	107.95	3.75
INDIANB	46,30,000	41,60,000	-10.15	233.95	2.14
ORIENTBANK	1,30,69,000	1,16,62,000	-10.77	94.50	2.55
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	43,19,000	49,21,000	13.94	60.90	-0.65
TATASTEEL	2,35,10,700	2,65,84,420	13.07	471.95	-0.17
JUBLFOOD	29,75,500	32,49,500	9.21	1207.10	-2.99
APOLLOHOSP	8,68,000	9,33,000	7.49	1148.60	-1.92
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDFCFIRSTB	11,33,04,000	10,85,40,000	-4.20	41.95	-2.10
TECHM	1,07,59,200	1,03,04,400	-4.23	792.00	-3.26
KOTAKBANK	92,64,800	87,85,200	-5.18	1386.85	-0.25
UJJIVAN	35,40,800	33,08,800	-6.55	307.75	-0.39

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