

# 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	11709	11558	11633	11758	11834	11959	Neutral	Neutral	Buy
Sensex	38970	38455	38713	39142	39399	39829	Neutral	Neutral	Buy
Nifty Futures	11724	11561	11643	11769	11850	11976	Neutral	Neutral	Buy
Bank Nifty	30308	29838	30073	30500	30735	31162	Buy	Neutral	Buy
CNX IT	15767	15579	15673	15831	15925	16083	Sell	Neutral	Buy
CNX Midcap	17361	17121	17241	17434	17554	17747	Neutral	Sell	Neutral
CNX Small Cap	6362	6276	6319	6385	6428	6494	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38969.8	-382.9	-1.0
NIFTY	11709.1	-119.2	-1.0
MIDCAP	14695.4	-124.0	-0.8
SMLCAP	14292.6	-88.0	-0.6
BSEFMC	11793.4	-34.2	-0.3
AUTO	18488.7	-493.3	-2.6
POWER	1917.1	-27.7	-1.4
REALTY	2057.0	-5.9	-0.3
BSE IT	15299.9	-216.1	-1.4
BANKEX	33906.0	-510.6	-1.5
OILGAS	15105.3	-194.3	-1.3
METAL	10636.8	-167.9	-1.6

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	77.88	77.97	-0.12
29-May-19 USD-INR	69.80	69.80	0.01
29-May-19 GBP-INR	88.64	89.01	-0.42
29-May-19 JPY-INR	63.28	63.55	-0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	603	1195	81
BSE	960	1610	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6587	5402	1185
DII	3332	4422	(1090)

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

## Market Commentary

Indian equity benchmarks failed to hold gains on Tuesday, with Sensex and Nifty closing lower by losses of around a percent each. After a positive start, key indices remained in green terrain during first half of the session, aided by the retirement fund body, Employment Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report which showed that India created 8.15 lakh new jobs in the month of March 2019. According to the data report, 9962 new jobs were created in less than 18 age group category, while 214699 jobs in 18-21 age group category. Adding comfort among market participants, IHS Markit's report stated that India's economic policy will continue to focus on maintaining strong economic growth and creating jobs for the country's large and growing population. It added that the government will also focus on the expansion of already announced policies including infrastructure investment, the Goods and Services Tax (GST) rationalisation and financial sector regulations.

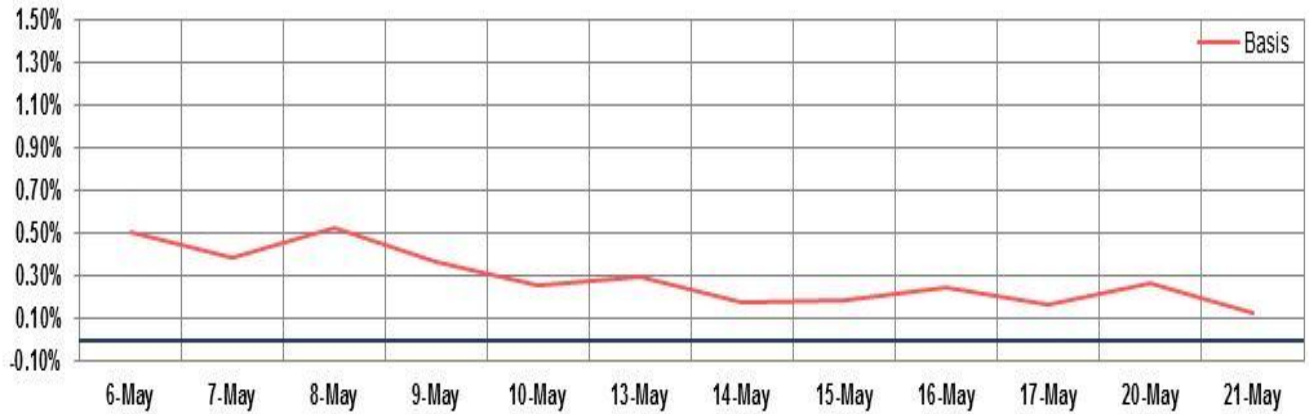
On the global front, European markets were trading in green, as Denmark's consumer confidence grew to the highest level in eight months in May. The survey data from Statistics Denmark showed that the consumer confidence index rose to 5.9 in May from 3.7 in April. The latest score was the highest since September last year, when the confidence index was 6.9. Asian markets ended mixed, after the US government decided to temporarily ease some trade restrictions on Huawei. Meanwhile, Hong Kong's unemployment rate remained stable during the February to April period. The data from the Census and Statistics Department showed that the jobless rate remained steady at 2.8% during the February to April period, same as in the previous three-month period.

## Market Turnover & FII Derivative Data

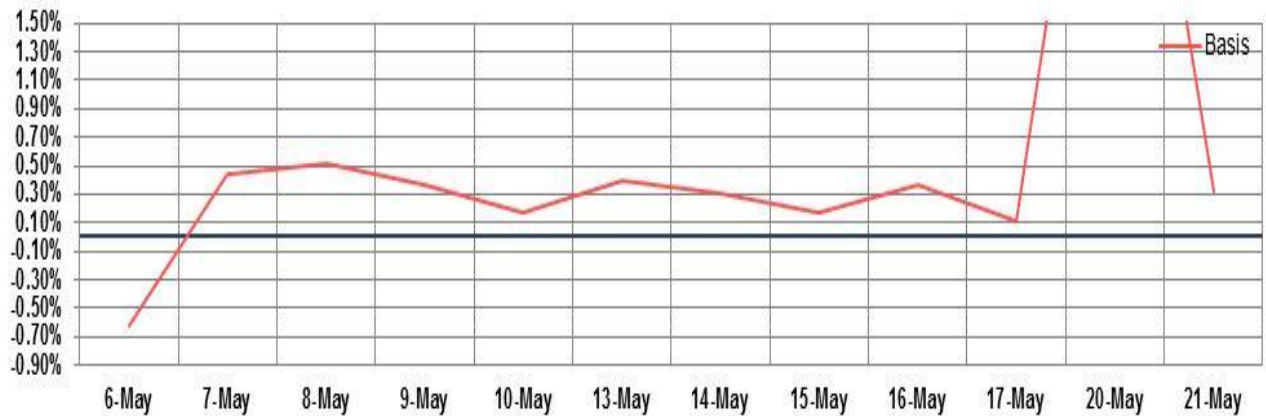
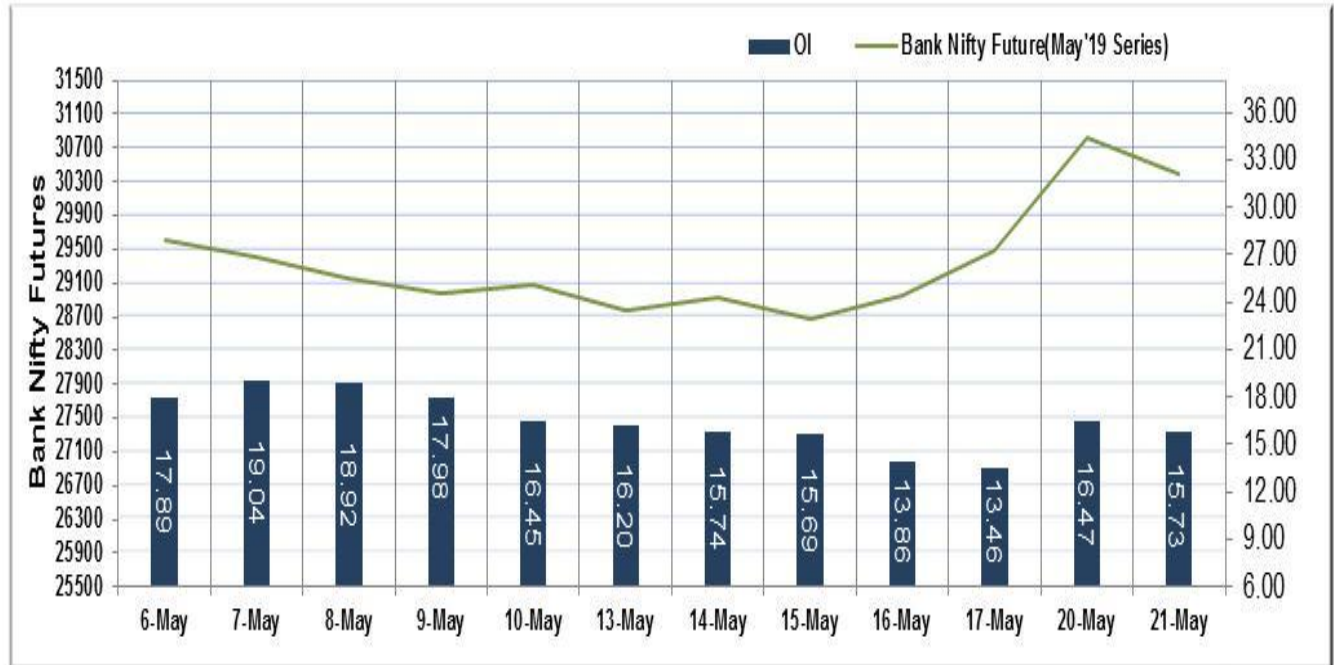
Market TO	Current	Previous	Net%
BSE CASH	3177	3586	(11)
NSE CASH	37240	43803	(15)
NSE FO	532797	577911	(8)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4655	4741	(86)
Ind. Options	71849	71277	573
Stk. Futures	14598	15482	(884)
Stk. Options	6157	6268	(111)

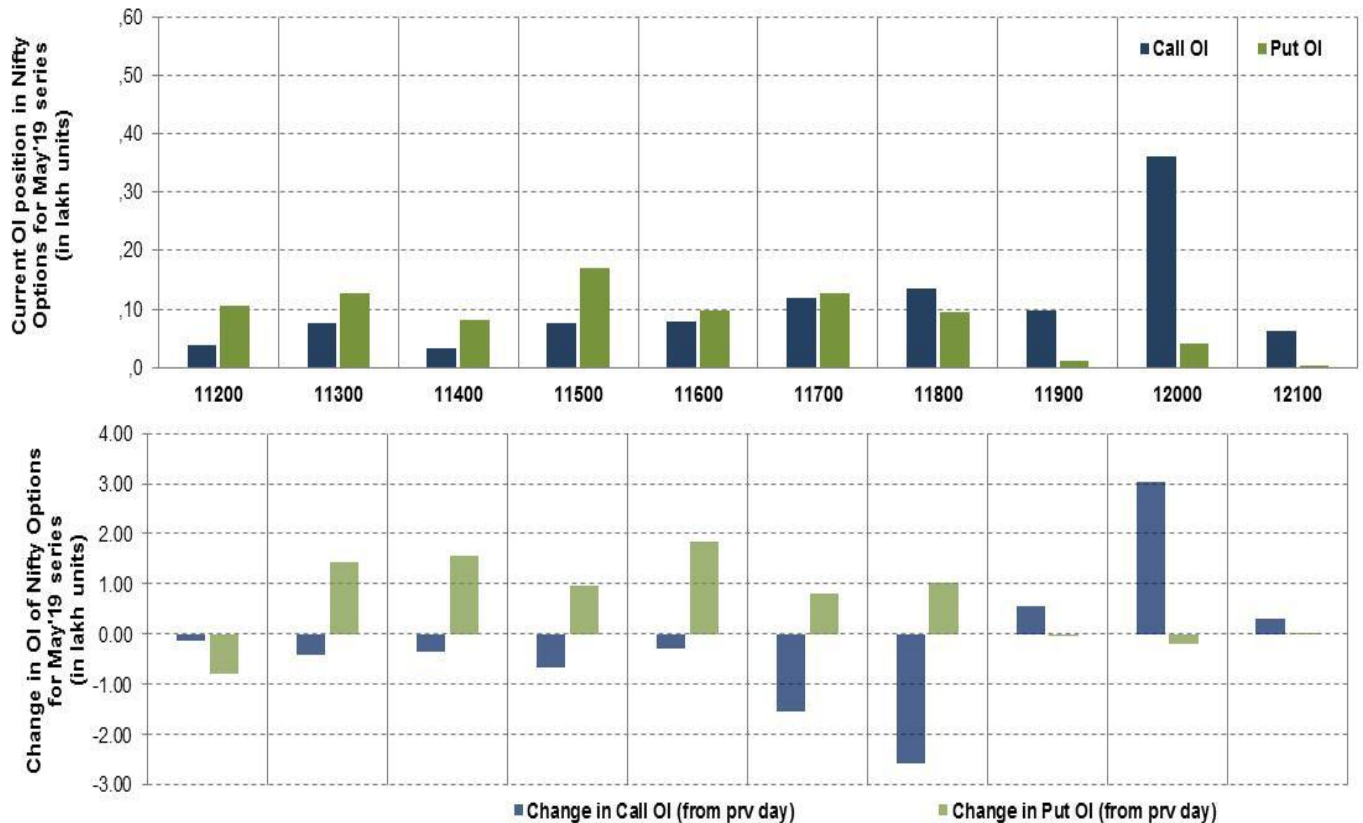
# Nifty Futures



## 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 0.30 million in open interest.
- Among Nifty puts, 11,500 SP from the May month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.61mn) and that for Puts was at 11,500 SP (1.70mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 21/05/19  
 Avg Avg



Nifty Cash prices have settled at 11709.1 down by 1.01 percent from the previous close. On the upper side it has resistance of 11800 and 11850 levels, while lower side it has support of 11650 and 11600 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
JUSTDIAL	1,999,200	2,401,000	20.10	704.30	6.57
BANKBARODA	45,340,000	49,200,000	8.51	126.20	2.60
PVR	769,200	829,600	7.85	1815.70	1.40
DHFL	17,028,000	18,298,500	7.46	130.80	4.43
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	4,048,000	4,017,200	-0.76	125.55	20.03
MINDTREE	2,083,200	2,030,400	-2.53	976.80	0.19
TATACHEM	3,844,500	3,747,000	-2.54	617.30	0.73
KAJARIACER	1,483,300	1,423,500	-4.03	623.45	1.40
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	697,500	906,000	29.89	1602.75	-3.35
TATAMOTORS	53,180,000	60,746,000	14.23	177.20	-7.03
L&TFH	26,698,500	30,316,500	13.55	125.85	-0.55
BOSCHLTD	159,780	181,080	13.33	17466.00	-0.86
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	27,018,000	25,482,000	-5.69	97.00	-2.85
CEATLTD	829,200	779,600	-5.98	990.00	-1.98
RELCAPITAL	13,231,500	11,974,500	-9.50	120.55	-3.25
CHENNPETRO	1,339,200	1,191,600	-11.02	206.70	-3.79

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