

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11861	11782	11821	11877	11916	11972	Buy	Buy	Buy
Sensex	39502	39216	39359	39563	39706	39911	Buy	Buy	Buy
Nifty Futures	11864	11780	11822	11878	11920	11977	Buy	Buy	Buy
Bank Nifty	31296	31078	31187	31367	31476	31656	Buy	Buy	Buy
CNX IT	15866	15646	15756	15864	15974	16083	Neutral	Neutral	Buy
CNX Midcap	17856	17719	17788	17887	17955	18054	Buy	Neutral	Neutral
CNX Small Cap	6601	6550	6576	6613	6639	6677	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39502.1	-247.7	-0.6
NIFTY	11861.1	-67.7	-0.6
MIDCAP	15001.7	-125.8	-0.8
SMLCAP	14934.3	-85.7	-0.6
BSEFMC	11629.2	-20.2	-0.2
AUTO	18689.5	-292.3	-1.5
POWER	2004.0	-22.9	-1.1
REALTY	2207.8	-7.9	-0.4
BSE IT	15452.0	92.0	0.6
BANKEX	35186.4	-411.9	-1.2
OILGAS	15470.0	-147.2	-0.9
METAL	10914.5	-219.1	-2.0

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.34	78.38	-0.04
26-Jun-19 USD-INR	70.05	69.90	0.21
26-Jun-19 GBP-INR	88.70	88.71	-0.01
26-Jun-19 JPY-INR	64.17	64.02	0.24

Advance/ Decline	Adv	Dec	Un Ch.
NSE	678	1119	99
BSE	1037	1540	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4521	4825	(304)
DII	2908	3097	(190)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks halted three days rally on Wednesday, with Sensex and Nifty losing more than half a percent each. After a weak start, key indices remained lackluster during the whole day, affected with the Department for Promotion of Industry and Internal Trade's (DPIIT) latest data report showing that foreign direct investment (FDI) in India declined for the first time in the last six years in 2018-19, falling by 1% to \$44.37 billion as compared to \$44.85 billion recorded in 2017-18. Traders were seen taking a note of a private report that the Reserve Bank of India is expected to cut key policy rates by 25 bps in the upcoming monetary policy meeting amid subdued domestic industrial activity and slowdown in trade on the global front.

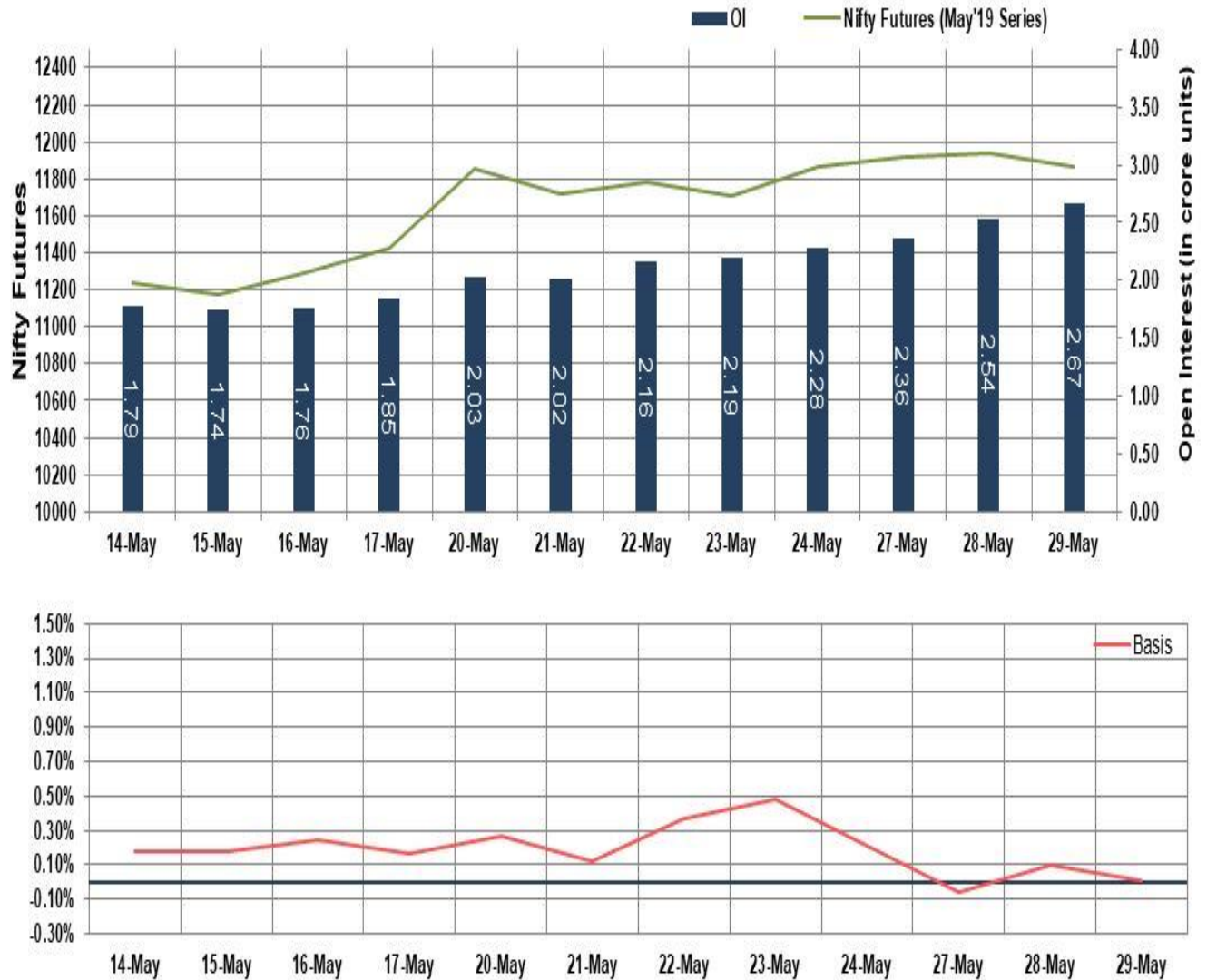
Markets saw further fall in the late hours of trade, amid weak cues from global markets. Profit booking in recent gainers, also weighed on trading sentiments. The street paid no heed towards a report stating that India has moved up one place to rank as the world's 43rd most competitive economy on the back of its robust economic growth, a large labour force and its huge market size. Markets participants also overlooked another report indicating that India can attract FDI to a ratio of 1.5 percent to 2 percent of its GDP by further improving on ease of doing business and building infrastructure. It also said that the country is in favourable position to attract foreign firms planning to relocate their manufacturing bases due to trade tension between the US and China.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2349	2841	(17)
NSE CASH	31572	52932	(40)
NSE FO	1136295	1058883	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	9827	10561	(734)
Ind. Options	188790	186297	2493
Stk. Futures	35672	36464	(792)
Stk. Options	4944	4960	(16)

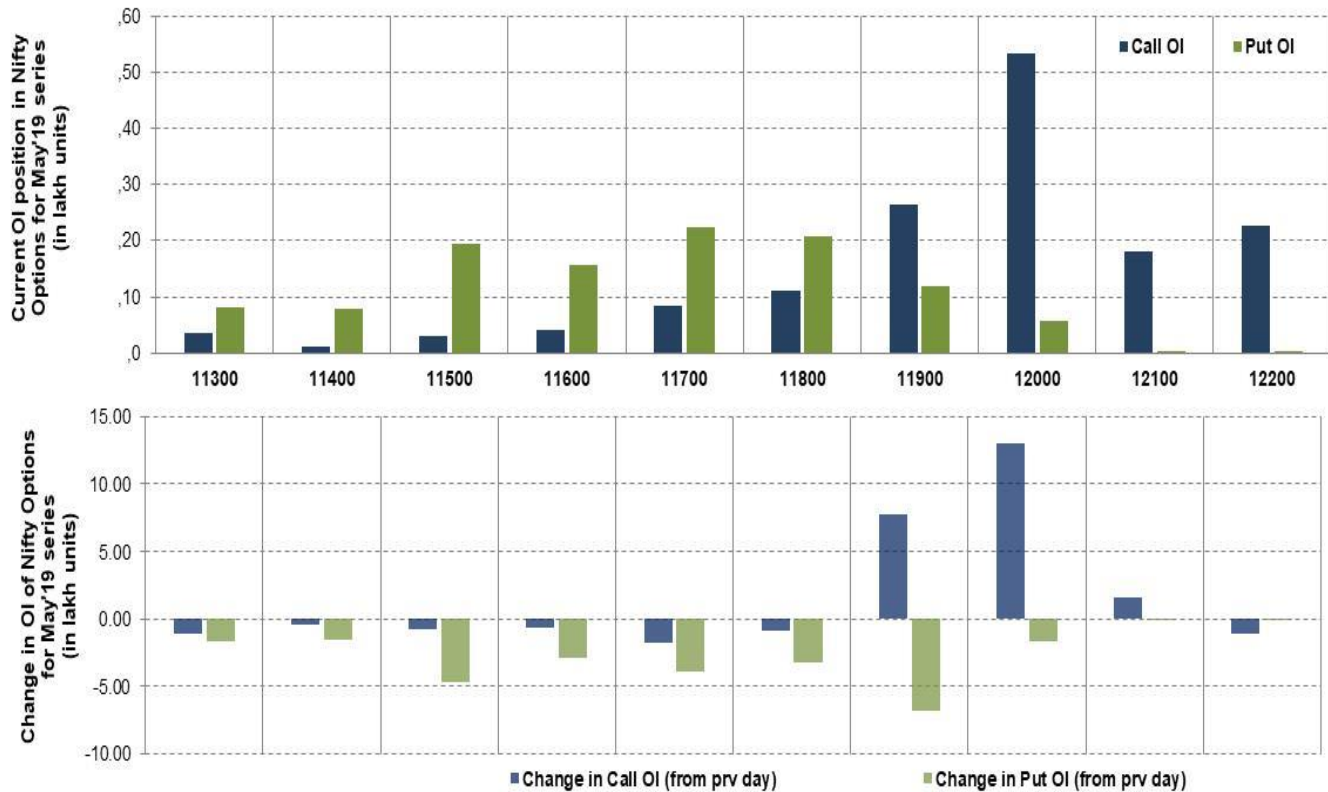
Nifty Futures



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 1.30 million in open interest.
- Among Nifty puts, 11,700 SP from the May month expiry was the most active put with a reduction of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (5.34mn) and that for Puts was at 11,700 SP (2.2 5mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/05/19
Avg Avg



Nifty Cash prices have settled at 11861.10 down by 0.57 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 and 11750 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDFCFIRSTB	5,44,44,000	2,22,96,000	-59.05	45.75	0.55
SRF	5,51,750	2,15,750	-60.90	2912.15	0.44
MGL	473400	158400	-66.54	882.60	0.53
GSFC	4220600	1372400	-67.48	106.80	1.47
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ALBK	92,82,000	31,20,000	-66.39	45.55	-2.57
JSWSTEEL	2,24,83,500	74,92,500	-66.68	280.95	-4.16
RAMCOCEM	7,90,400	2,54,400	-67.81	819.65	-0.34
CENTURYTEX	12,66,600	4,03,200	-68.17	1025.55	-0.73

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