

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11946	11815	11881	11925	11990	12034	Buy	Buy	Buy
Sensex	39832	39337	39584	39748	39996	40160	Buy	Buy	Buy
Nifty Futures	11948	11815	11881	11923	11989	12031	Buy	Buy	Buy
Bank Nifty	31537	31081	31309	31464	31692	31847	Buy	Buy	Buy
CNX IT	15997	15815	15906	15970	16062	16126	Neutral	Neutral	Buy
CNX Midcap	17997	17794	17896	17955	18056	18116	Buy	Neutral	Neutral
CNX Small Cap	6626	6583	6605	6621	6642	6658	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39832.0	329.9	0.8
NIFTY	11945.9	84.8	0.7
MIDCAP	15061.4	59.7	0.4
SMLCAP	14964.2	29.9	0.2
BSEFMC	11638.1	8.9	0.1
AUTO	18575.2	-114.3	-0.6
POWER	2035.7	31.7	1.6
REALTY	2202.0	-5.7	-0.3
BSE IT	15595.5	143.5	0.9
BANKEX	35450.2	263.8	0.8
OILGAS	15596.5	126.5	0.8
METAL	10873.2	-41.3	-0.4

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.23	78.34	-0.15
26-Jun-19 USD-INR	70.07	70.05	0.03
26-Jun-19 GBP-INR	88.63	88.70	-0.08
26-Jun-19 JPY-INR	63.97	64.17	-0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	863	931	123
BSE	1210	1350	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7162	5497	1665
DII	4146	5268	(1123)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Gaining significant ground, Indian equity benchmarks resumed their record closing spree on Thursday, with Sensex and Nifty settling above their psychological levels of 39,800 and 11,900, respectively. Key indices made a positive start of the day, as the Department for Promotion of Industry and Internal Trade (DPIIT) proposed to formulate a national retail policy with an aim to support growth of domestic trade. The national retail policy will be formulated to support development of the sector that would benefit 65 million small traders. Adding comfort among market participants, the Reserve Bank of India (RBI) extended minimum holding period requirement for Non-banking financial companies (NBFCs) to raise funds via loan securitisation to help the sector overcome liquidity shortage.

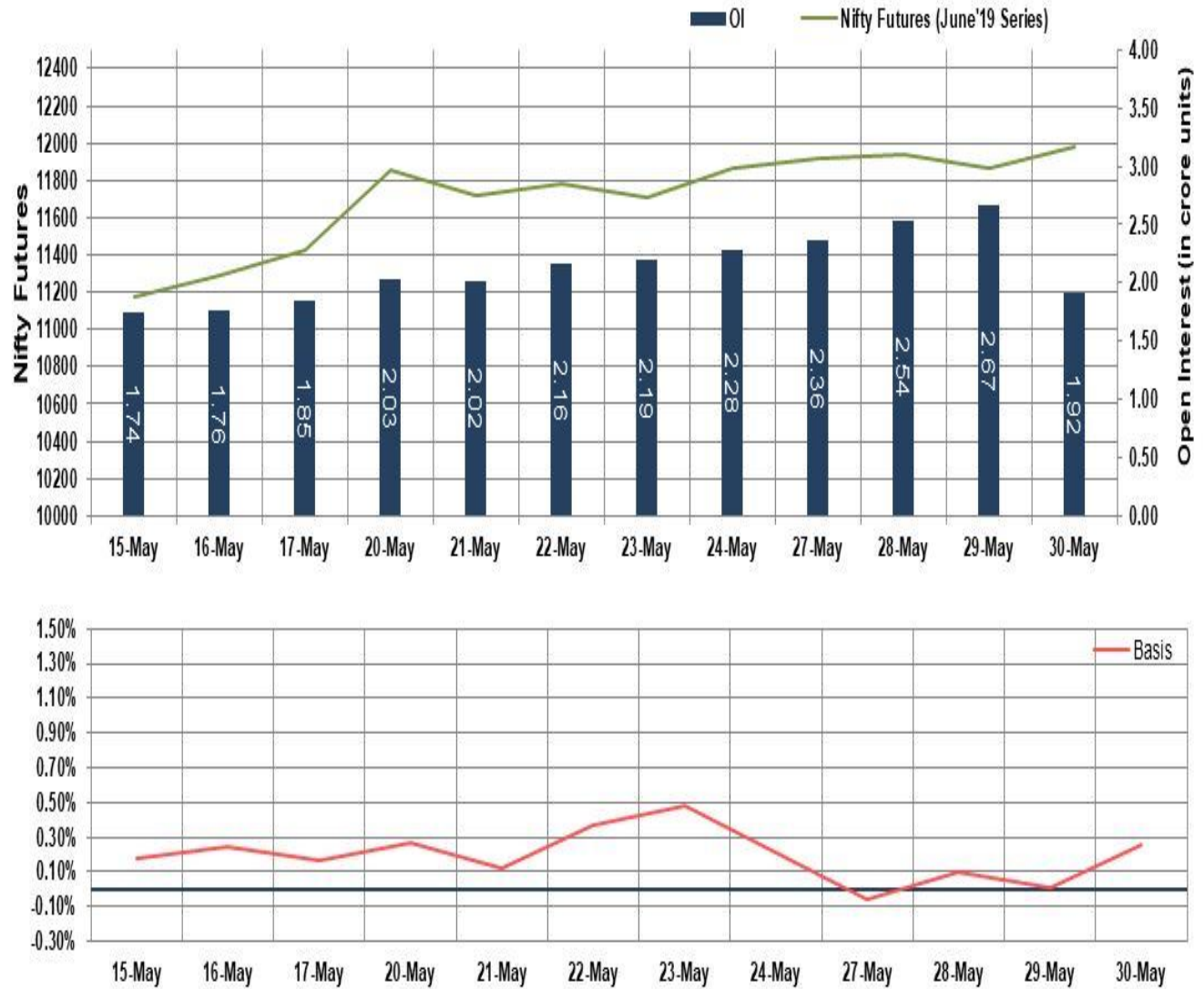
Further, rally continued on the streets, after investments in the domestic capital market through participatory notes, led by equity allocation, rose to Rs 81,220 crore at the end of April on hopes of favourable market conditions. Out of the total investments made till April-end, Rs 58,820 crore was invested in the equities segment, Rs 21,542 crore in debt and Rs 123 crore in derivatives market. Some support also came amid reports that the RBI constituted a task force on the development of secondary market for corporate loans. Task Force will review the existing state of the market for loan sale/transfer in India as well as the international experience in loan trading.

Market Turnover & FII Derivative Data

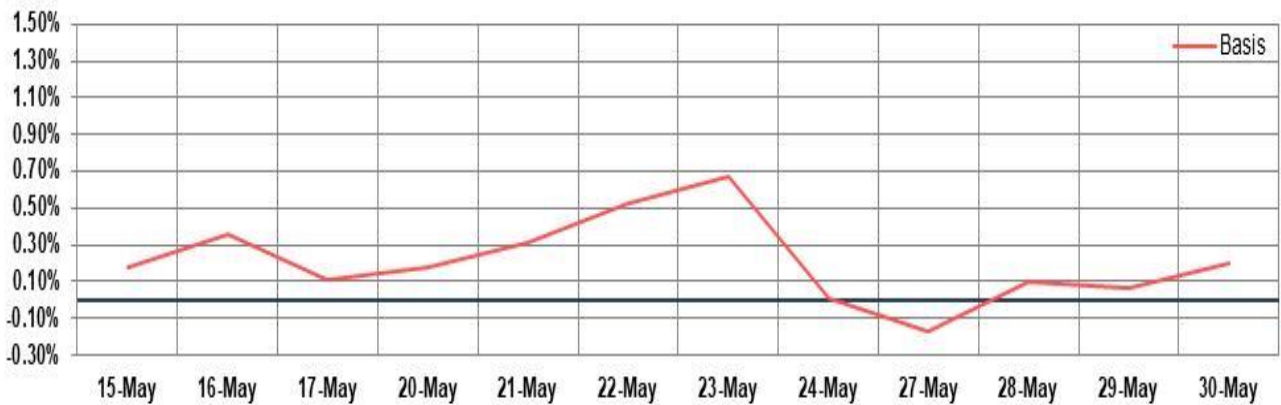
Market TO	Current	Previous	Net%
BSE CASH	2330	2349	(1)
NSE CASH	37269	31572	18
NSE FO	2370654	1136295	109

FII Derivatives	Buy	Sell	Net
Ind. Futures	8208	5986	2221
Ind. Options	338097	336072	2025
Stk. Futures	24387	23362	1025
Stk. Options	2860	2622	237

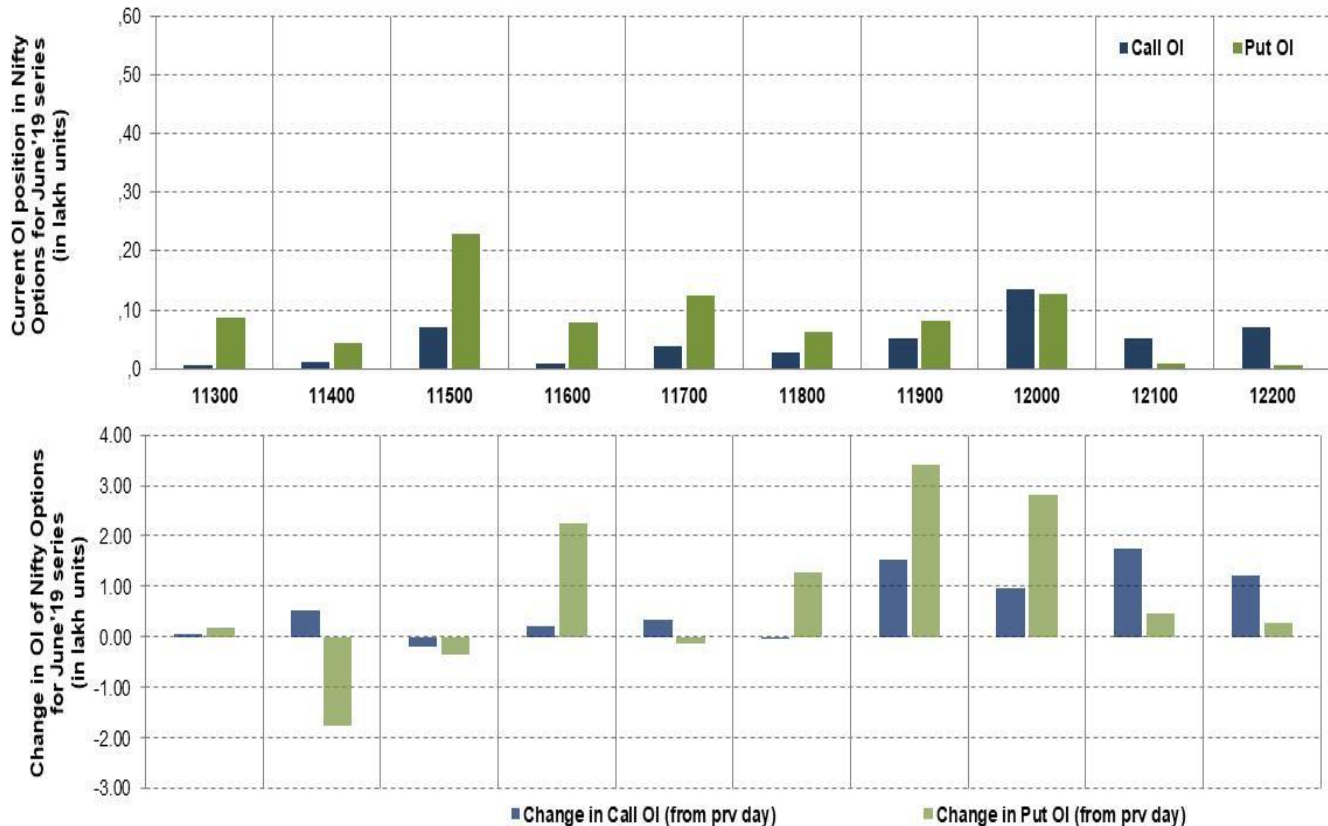
Nifty Futures



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 June month expiry was the most active call with an addition of 0.10 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.36mn) and that for Puts was at 11,500 SP (2.30mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/05/19
Avg Avg



Nifty Cash prices have settled at 11945.90 up by 1.68 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11900 and 11850 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
CANFINHOME	21,56,400	1,26,000	-94.16	356.00	0.48
EQUITAS	28,08,000	1,40,000	-95.01	136.75	1.67
MGL	158400	4800	-96.97	891.85	1.05
EXIDEIND	1866000	42000	-97.75	214.70	0.87
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
CASTROLIND	14,48,400	1,39,400	-90.38	147.30	-0.03
CGPOWER	56,64,000	4,56,000	-91.95	36.25	-1.36
TATACHEM	9,18,750	72,000	-92.16	634.15	-0.05
TATAMTRDVR	79,68,600	5,35,800	-93.28	84.60	-0.70

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