

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11906	11816	11861	11912	11957	12008	Neutral	Buy	Buy
Sensex	39757	39429	39593	39787	39951	40146	Neutral	Buy	Buy
Nifty Futures	11925	11834	11880	11923	11968	12011	Neutral	Buy	Buy
Bank Nifty	30966	30722	30844	31033	31155	31344	Neutral	Buy	Buy
CNX IT	16426	16222	16324	16386	16487	16549	Buy	Buy	Buy
CNX Midcap	17770	17657	17713	17816	17873	17975	Neutral	Buy	Buy
CNX Small Cap	6389	6354	6372	6394	6411	6433	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39756.8	-193.7	-0.5
NIFTY	11906.2	-59.4	-0.5
MIDCAP	14922.5	-118.4	-0.8
SMLCAP	14548.7	-70.3	-0.5
BSEFMC	11653.9	0.8	0.0
AUTO	18386.4	-207.6	-1.1
POWER	1993.2	-16.5	-0.8
REALTY	2124.8	-41.9	-1.9
BSE IT	16080.7	-16.9	-0.1
BANKEK	34780.2	-354.7	-1.0
OILGAS	15148.2	-30.3	-0.2
METAL	11022.9	53.1	0.5

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.75	78.83	-0.10
26-Jun-19 USD-INR	69.46	69.58	-0.18
26-Jun-19 GBP-INR	88.53	88.46	0.08
26-Jun-19 JPY-INR	64.17	64.08	0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	693	1122	98
BSE	1029	1488	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3546	4596	(1050)
DII	2217	1946	271

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping three days winning streak, Indian equity benchmarks ended the Wednesday's trade with a cut of around half a percent, as traders remained on sidelines ahead of macro-economic data. Retail inflation and industrial production data for May and April, respectively, due to be released later in the day. There is expectation that retail inflation likely accelerated to a seven-month high in May on rising food prices. Traders also remained anxious with former Chief Economic Advisor Arvind Subramanian's statement that country's growth has been overestimated by nearly 2.5 per cent under both UPA and NDA rule. The actual growth is likely to be lower, at nearly 4.5 per cent, down from 7 per cent between 2011-12 and 2016-17.

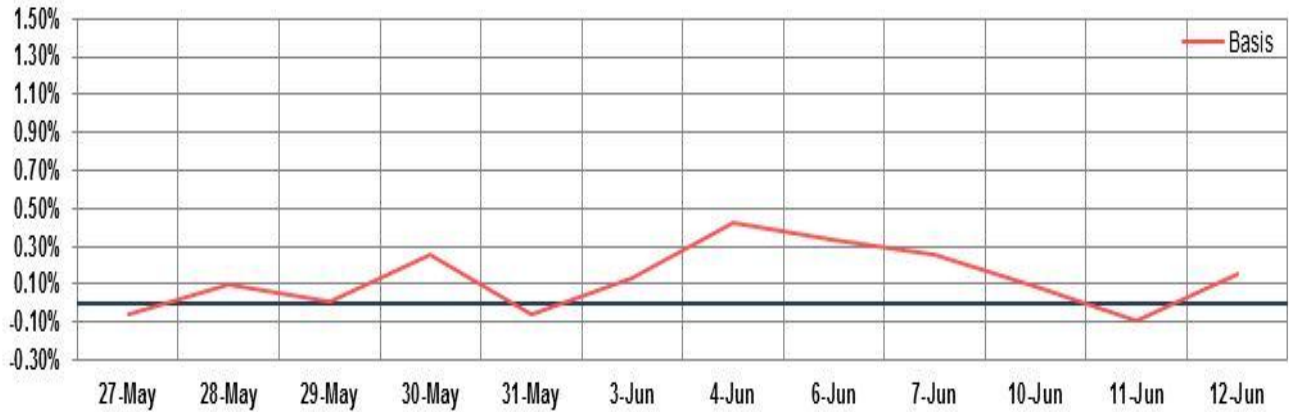
Market participants paid no heed to the Reserve Bank of India's (RBI) statement that it will infuse Rs 15,000 crore into the financial system through bond purchases on June 13. Based on an assessment of prevailing liquidity conditions and also of the durable liquidity needs going forward, the RBI has decided to conduct purchase of (six) Government securities under OMOs through multi-security auction using the multiple price method. Meanwhile, State Bank of India (SBI) in its research report 'Ecowrap' has underlined RBI's new guidelines to deal with bad loans will provide lenders the headroom and flexibility for resolution of large ticket stressed asset cases under the Insolvency and Bankruptcy Code (IBC).

Market Turnover & FII Derivative Data

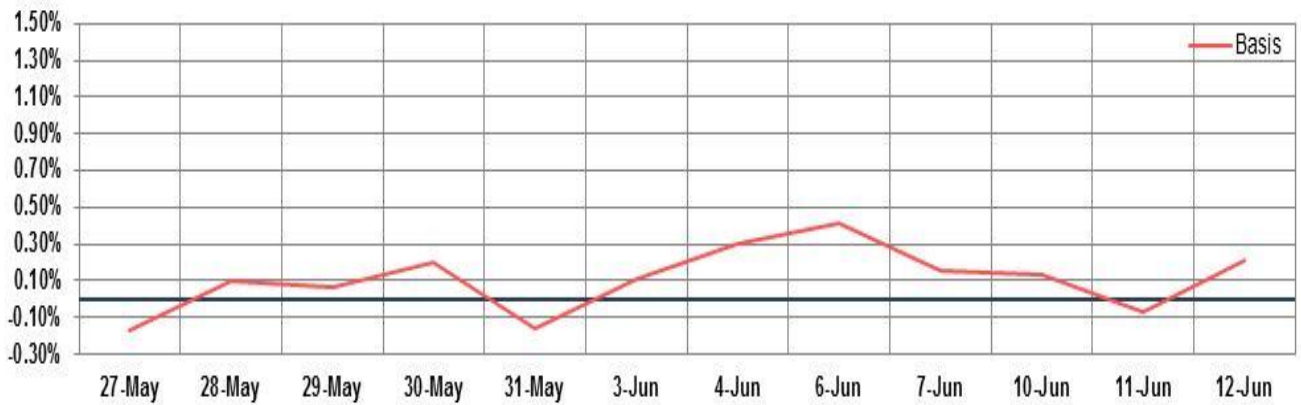
Market TO	Current	Previous	Net%
BSE CASH	2186	2080	5
NSE CASH	28846	26822	8
NSE FO	924139	948238	(3)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2666	2839	(173)
Ind. Options	205926	205001	925
Stk. Futures	9196	9479	(283)
Stk. Options	3777	3843	(66)

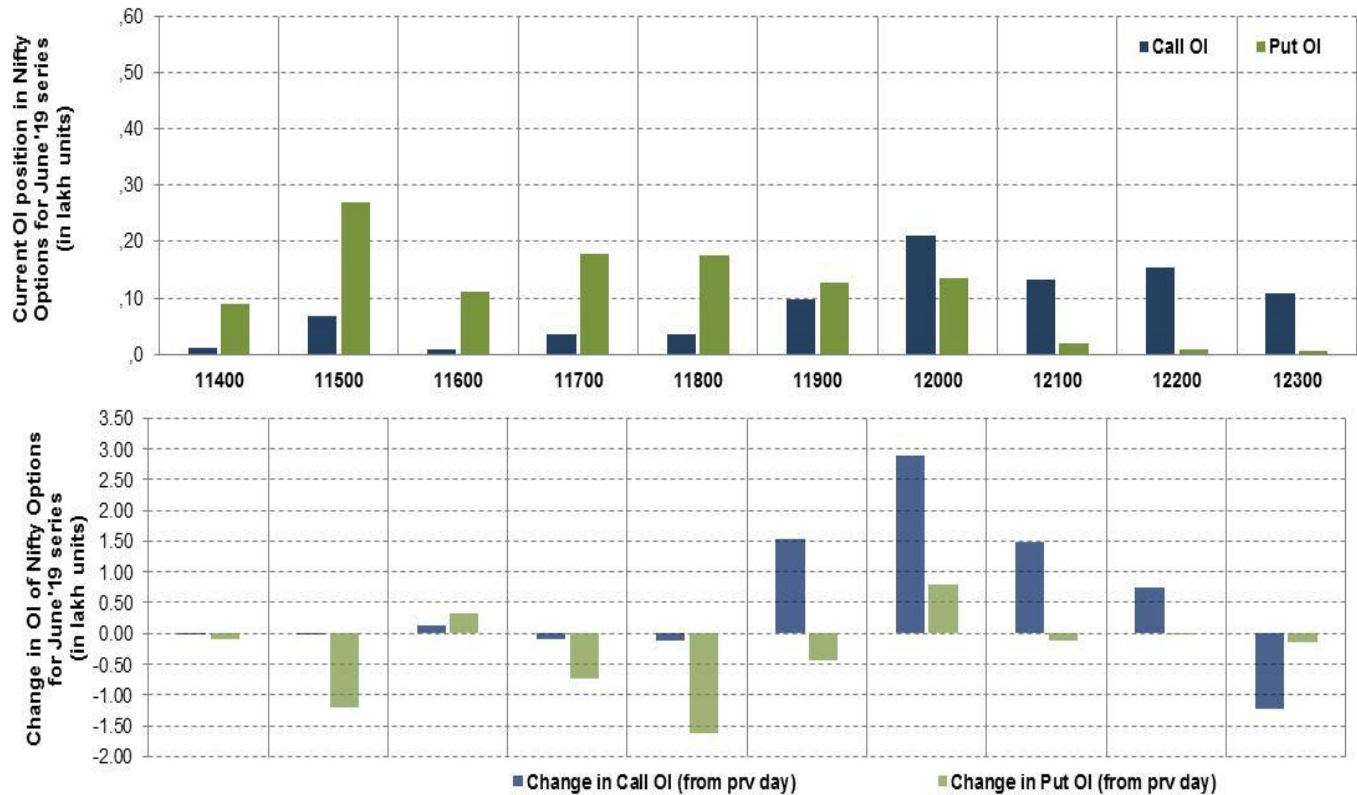
Nifty Futures



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 0.29 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.83mn) and that for Puts was at 11,500 SP (2.82mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/06/19

Avg Avg



Nifty Cash prices have settled at 11906.2 down by 0.50 percent from the previous close. On the upper side it has resistance of 11950 and 12000 levels, while lower side it has support of 11850 and 11800 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
TORNTPHARM	547,000	646,500	18.19	1534.55	0.36
BERGEPAIN	3,033,800	3,451,800	13.78	332.45	0.79
CANBK	10,032,000	11,112,000	10.77	270.00	0.54
JETAIRWAYS	3,990,800	4,320,800	8.27	84.00	2.50
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	10,913,500	10,803,000	-1.01	53.00	1.34
CHENNPETRO	959,400	941,400	-1.88	216.90	2.41
NHPC	10,908,000	10,665,000	-2.23	24.85	0.61
DHFL	19,438,500	18,988,500	-2.31	91.40	2.70
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	6,558,300	14,594,400	122.53	257.60	-52.21
IBULHSGFIN	18,078,000	20,171,500	11.58	623.95	-7.93
INDUSINDBK	7,942,200	8,775,300	10.49	1565.00	-1.52
ESCORTS	5,339,400	5,819,000	8.98	575.80	-2.80
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	2,244,000	2,184,000	-2.67	240.85	-0.88
VOLTAS	4,560,000	4,436,000	-2.72	611.95	-1.05
DCBBANK	3,339,000	3,235,500	-3.10	237.20	-0.27
RELCAPITAL	13,669,500	12,952,500	-5.25	74.60	-14.60

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