

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11672	11538	11605	11725	11792	11911	Neutral	Buy	Buy
Sensex	38961	38509	38735	39138	39364	39767	Neutral	Buy	Buy
Nifty Futures	11698	11593	11645	11738	11790	11883	Neutral	Buy	Buy
Bank Nifty	30273	29968	30120	30402	30555	30837	Neutral	Neutral	Buy
CNX IT	16228	16122	16175	16244	16298	16367	Neutral	Buy	Buy
CNX Midcap	17359	17189	17274	17423	17508	17657	Neutral	Sell	Buy
CNX Small Cap	6199	6120	6159	6233	6272	6346	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38960.8	-491.3	-1.3
NIFTY	11672.2	-151.2	-1.3
MIDCAP	14531.3	-189.7	-1.3
SMLCAP	14172.7	-193.3	-1.4
BSEFMC	11417.4	-98.9	-0.9
AUTO	17824.1	-289.8	-1.6
POWER	1975.3	-14.7	-0.7
REALTY	2066.0	-27.0	-1.3
BSE IT	15868.1	-39.6	-0.3
BANDEX	33935.0	-417.2	-1.2
OILGAS	14694.9	-352.3	-2.3
METAL	10622.5	-334.0	-3.1

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.59	78.75	-0.19
26-Jun-19 USD-INR	70.00	69.86	0.20
26-Jun-19 GBP-INR	88.17	88.37	-0.23
26-Jun-19 JPY-INR	64.43	64.56	-0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	412	1440	86
BSE	685	1879	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4718	5050	(331)
DII	4073	2816	1257

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

## Market Commentary

Dalal Street on Monday witnessed a bloodbath as both the larger peers, Sensex and Nifty, crashed by over a percent. The start of the day was negative, with India Meteorological Department's statement that the overall monsoon deficiency in the country has reached 43 per cent due to its sluggish pace. Adding more anxiety among market participants, the data released by the Commerce Ministry showed that trade deficit, gap between imports and exports, widened to \$15.36 billion during the month under review, as against the deficit of \$14.62 billion in May 2018. But, India's merchandise exports grew by 3.93 percent in May to \$29.99 billion as compared to same period of last year, on the back of healthy growth in electronics and chemicals shipments.

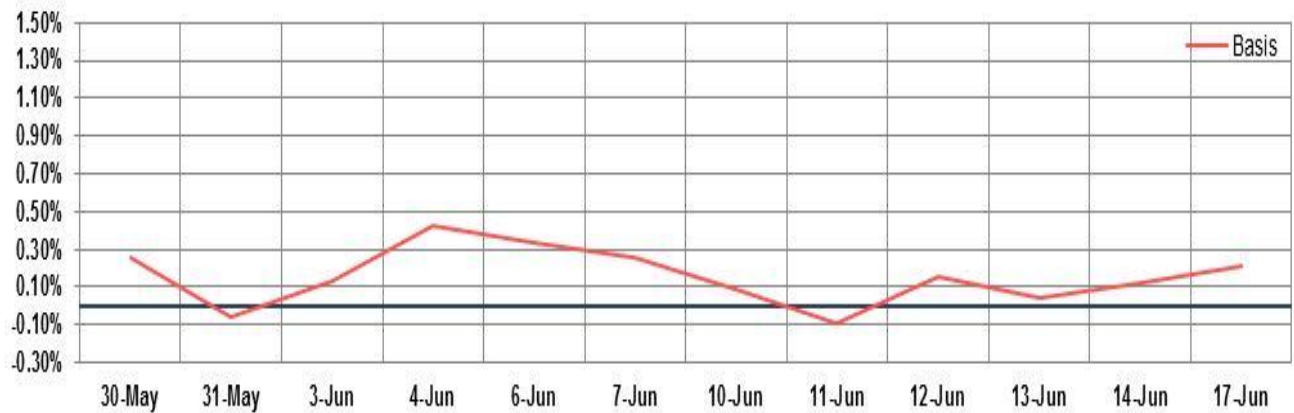
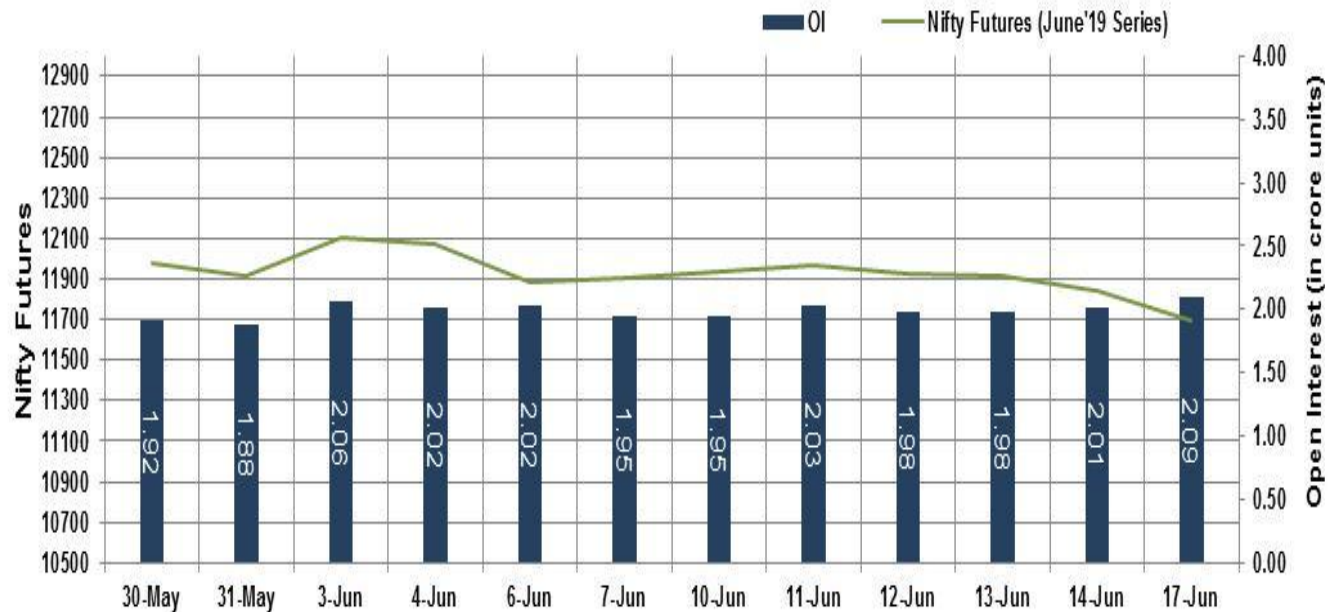
On the global front, European markets were trading in green, as Italy's consumer price inflation slowed more than initially estimated to a 13-month low in May. The final data from the statistical office Istat showed that consumer prices advanced 0.8 percent year-on-year in May, slower than the 1.1 percent increase in April. The annual rate was revised down from 0.9 percent estimated on May 31. Asian markets ended mixed, after Singapore's non-oil domestic exports declined the most in more than three years in May as shipments to almost all major markets, especially to China, plunged from a year ago amid escalating trade disputes.

## Market Turnover & FII Derivative Data

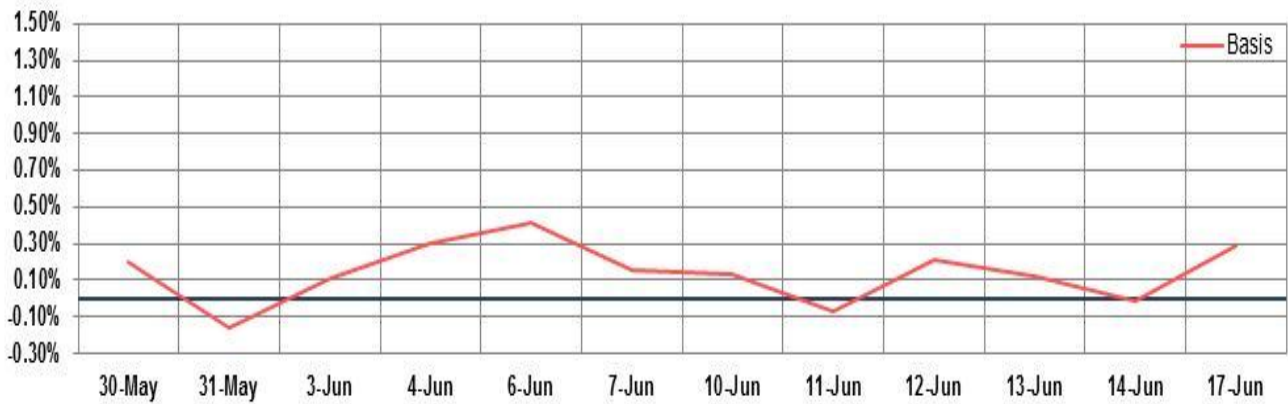
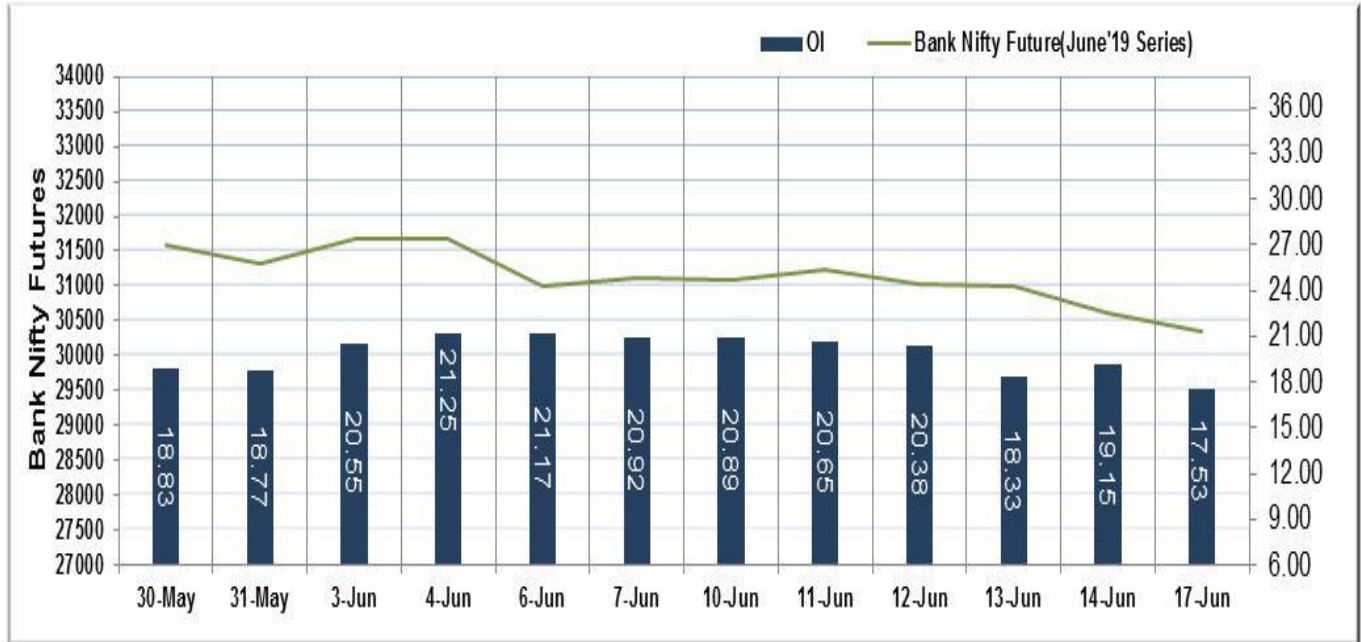
Market TO	Current	Previous	Net%
BSE CASH	2018	2355	(14)
NSE CASH	24017	28745	(16)
NSE FO	802265	763022	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	2584	2526	58
Ind. Options	156690	153932	2757
Stk. Futures	9731	10221	(490)
Stk. Options	5154	5263	(109)

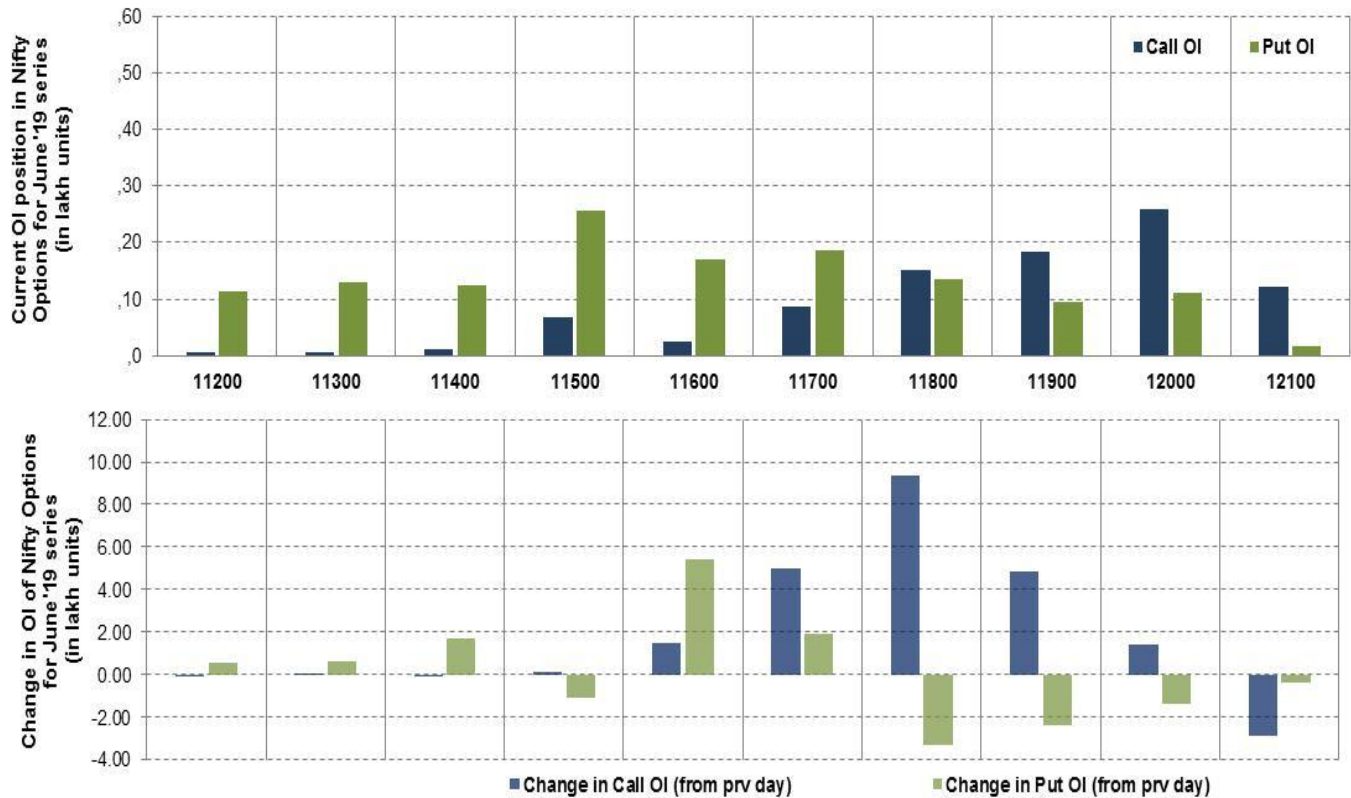
## Nifty Futures



## 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 0.14 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.58mn) and that for Puts was at 11,500 SP (2.55mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 17/06/19  
Avg Avg



Nifty Cash prices have settled at 11672.15 down by 1.28 percent from the previous close. On the upper side it has resistance of 11750 and 11800 levels, while lower side it has support of 11600 and 11550 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
APOLLOTYRE	10,455,000	12,156,000	16.27	197.00	6.31
TORNTPOWER	2,553,000	2,628,000	2.94	243.30	0.58
ZEEL	22,184,500	22,435,400	1.13	339.45	0.55
DISHTV	83,424,000	83,720,000	0.35	28.80	0.35
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SYNDIBANK	20700000	19860000	-4.06	35.10	0.43
NCC	37,040,000	34,944,000	-5.66	100.10	0.10
TATAELXSI	1,520,800	1,426,000	-6.23	866.95	0.61
JUSTDIAL	2,597,000	2,430,400	-6.42	716.35	0.64
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	3,946,800	6,712,800	70.08	1016.75	-5.61
PVR	620,000	672,400	8.45	1632.80	-4.93
JETAIRWAYS	4,325,200	4,688,200	8.39	44.40	-33.68
JUBLFOOD	2,296,500	2,472,500	7.66	1272.00	-2.65
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	431,200	400,400	-7.14	359.85	-3.63
PCJEWELLER	12,194,000	11,277,500	-7.52	45.00	-18.40
BEL	24,126,000	22,278,000	-7.66	109.00	-1.67
EXIDEIND	9,468,000	8,624,000	-8.91	200.95	-2.45

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