

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11724	11630	11677	11752	11800	11875	Neutral	Neutral	Buy
Sensex	39311	38815	39005	39391	39501	39808	Neutral	Neutral	Buy
Nifty Futures	11755	11658	11706	11775	11823	11891	Neutral	Neutral	Buy
Bank Nifty	30628	30395	30512	30658	30775	30922	Neutral	Neutral	Buy
CNX IT	16189	16030	16110	16234	16314	16439	Neutral	Buy	Buy
CNX Midcap	17412	17222	17317	17381	17477	17541	Neutral	Sell	Buy
CNX Small Cap	6146	6084	6115	6154	6185	6224	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39194.5	-407.1	-1.0
NIFTY	11724.1	-107.7	-0.9
MIDCAP	14624.6	-55.5	-0.4
SMLCAP	14084.2	19.4	0.1
BSEFMC	11309.8	-103.9	-0.9
AUTO	17748.4	-237.1	-1.3
POWER	2016.1	2.1	0.1
REALTY	2120.8	-13.2	-0.6
BSE IT	15923.7	-103.3	-0.6
BANKEX	34458.9	-148.6	-0.4
OILGAS	14854.8	-110.7	-0.7
METAL	10910.6	-26.6	-0.2

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.75	78.64	0.13
26-Jun-19 USD-INR	69.60	69.49	0.16
26-Jun-19 GBP-INR	88.08	88.27	-0.21
26-Jun-19 JPY-INR	64.76	64.52	0.38

Advance/ Decline	Adv	Dec	Un Ch.
NSE	897	919	111
BSE	1185	1295	169

FII/DII Capital Mkt*	Buy	Sell	Net
FII	11105	11836	(731)
DII	3327	2881	446

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a horrible day for the Indian equity markets, as both the larger peers, Sensex and Nifty closing lower by over 400 and 100 points, respectively. The markets made a weak start of the day, affected by Reserve Bank of India Governor Shaktikanta Das' statement that the Indian economy has been clearly losing traction and needs a decisive monetary policy to promote growth. He also favoured shifting the stance of monetary policy from neutral to accommodative to send a clear signal, indicating that more measures could be taken in the near future to boost growth. Traders were also worried with the Reserve Bank of India's (RBI) report stating that both bank credit and deposits slowed to 9.92 percent and 12.31 percent at Rs 96.52 lakh crore and Rs 125.40 lakh crore, respectively, for the fortnight ending June 7.

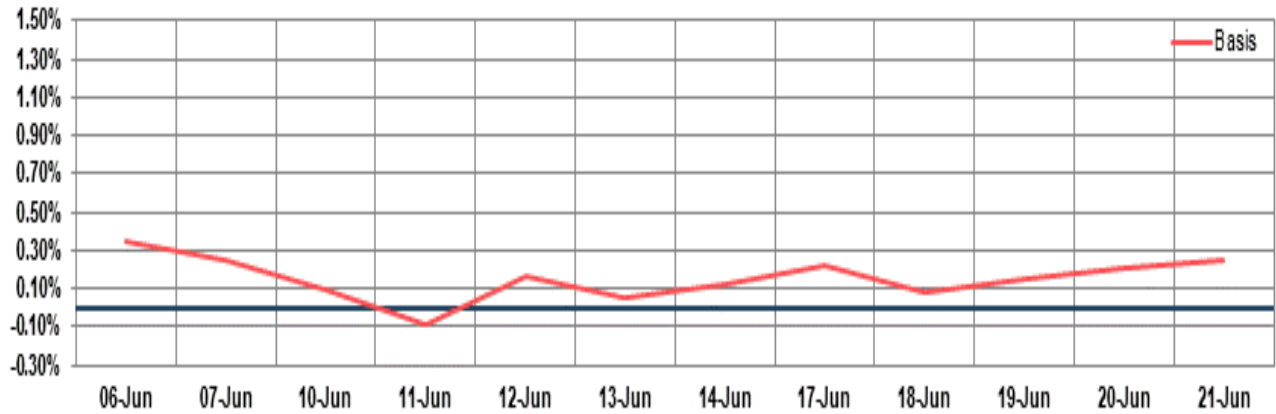
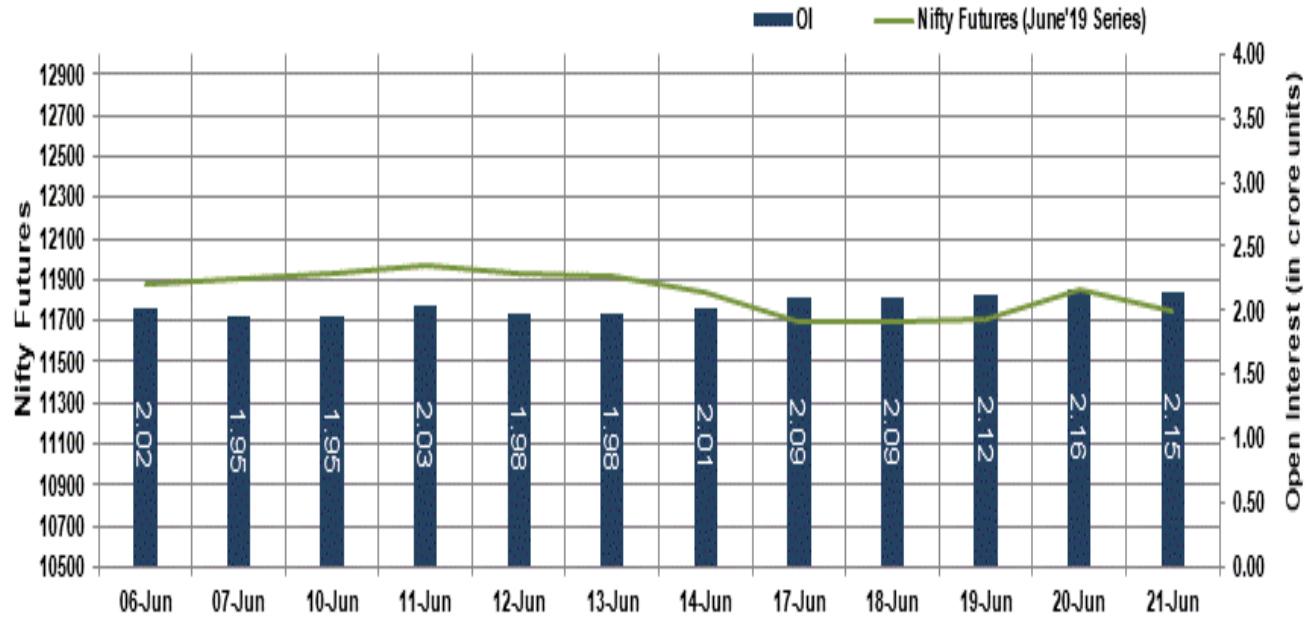
Key Indices remained under the grip of bears throughout the day, with a report indicating that the merger and acquisition activity recorded an 87 percent fall in terms of value and a 27 per cent drop in volume last month, due to weakness in the rupee, spike in crude oil prices and indecisiveness among investors until results of the general elections. The street paid no heed towards the Retirement fund body, Employment Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report which showed that India created 10,43,044 new jobs in the first month of current fiscal i.e. April 2019. The job creation for the last fiscal (2018-19) stood at 61,12,223.

Market Turnover & FII Derivative Data

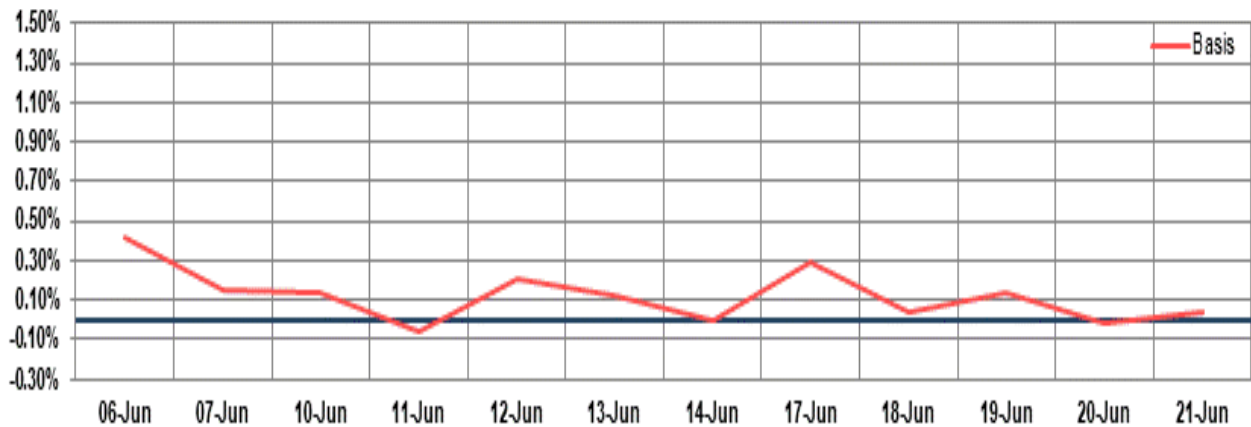
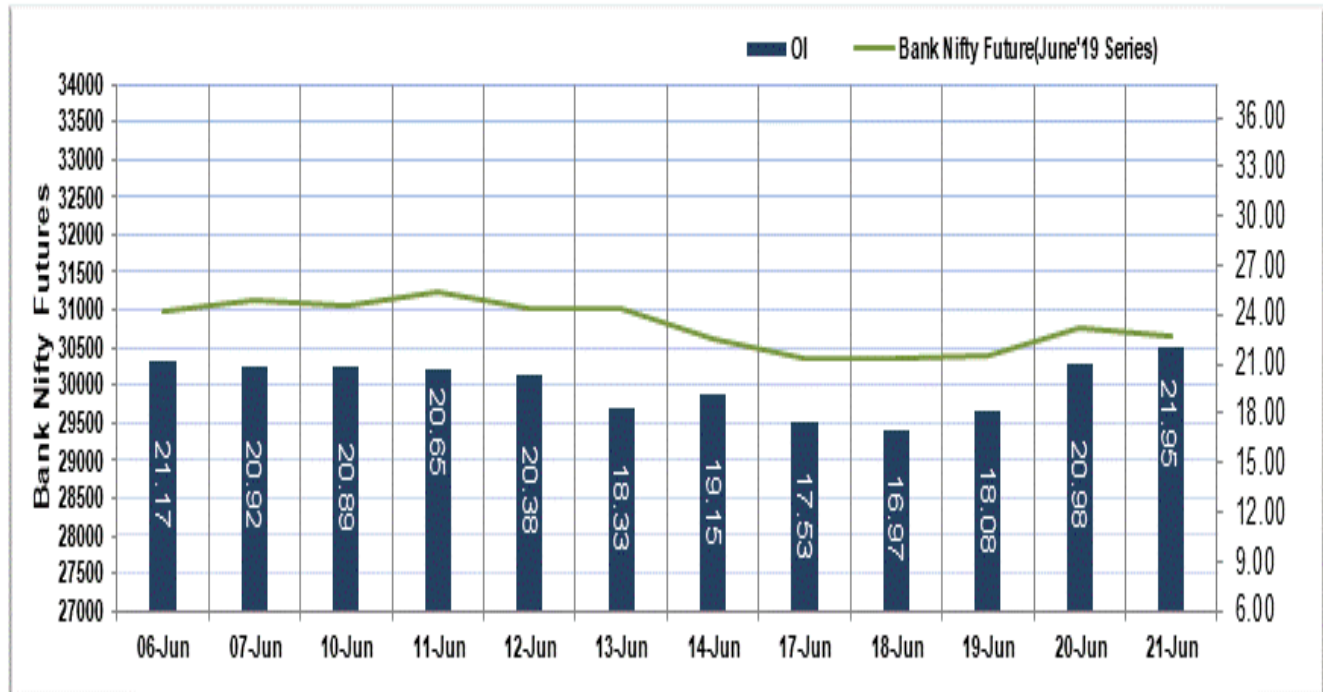
Market TO	Current	Previous	Net%
BSE CASH	2553	2442	5
NSE CASH	41378	34786	19
NSE FO	779766	2632425	(70)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2888	3048	(160)
Ind. Options	160386	160064	322
Stk. Futures	15593	15554	39
Stk. Options	6167	6280	(113)

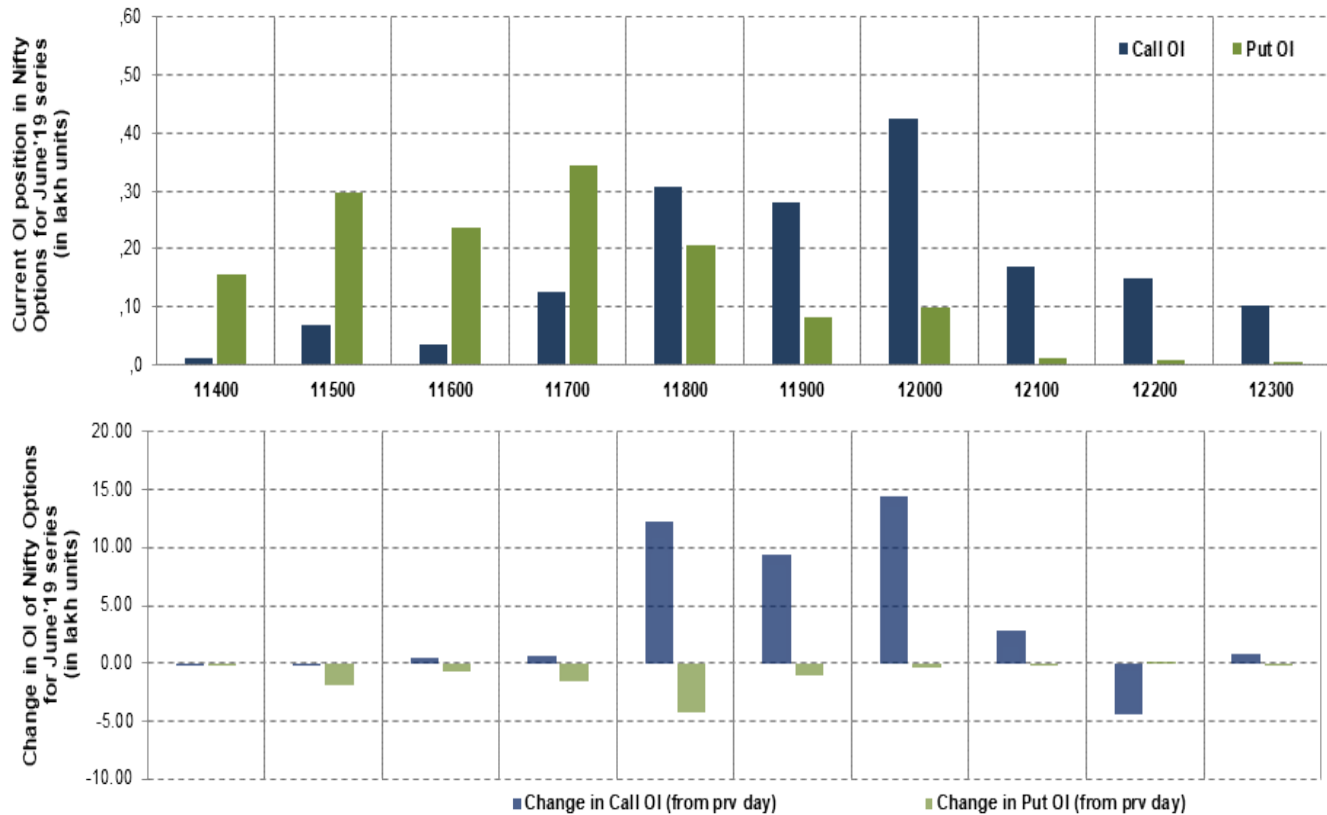
Nifty Futures



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 1.44 million in open interest.
- Among Nifty puts, 11,700 SP from the June month expiry was the most active put with a reduction of 0.17 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (4.23mn) and that for Puts was at 11,700 SP (3.42mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/06/19
 Avg Avg



Nifty Cash prices have settled at 11724.10 down by 0.84 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
IBULHSGFIN	1,36,45,000	1,58,32,000	16.03	612.05	1.91
UPL	98,34,600	1,12,48,800	14.38	893.30	2.41
CONCOR	19,28,742	21,85,074	13.29	555.95	1.82
TECHM	1,12,76,400	1,27,39,200	12.97	735.40	1.02
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	13,32,400	12,86,000	-3.48	861.00	0.57
DCBBANK	23,40,000	22,50,000	-3.85	229.25	0.33
INDIACEM	1,24,33,500	1,17,45,000	-5.54	95.90	1.00
RPOWER	5,59,52,000	5,23,52,000	-6.43	5.45	2.83
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	43,40,800	57,34,400	32.10	295.00	-6.95
PVR	6,24,400	7,31,200	17.10	1613.40	-1.96
COALINDIA	2,52,42,800	2,93,23,800	16.17	256.65	-1.76
CHOLAFIN	31,12,500	35,80,000	15.02	273.80	-3.34
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IFCI	2,92,25,000	2,79,65,000	-4.31	8.10	-1.22
TATACOMM	13,30,000	12,56,000	-5.56	487.20	-2.61
CGPOWER	1,12,32,000	1,02,48,000	-8.76	28.80	-2.04
RELCAPITAL	1,14,79,500	1,02,76,500	-10.48	63.85	-4.99

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