

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11700	11624	11662	11708	11746	11792	Neutral	Neutral	Buy
Sensex	39123	38870	38996	39148	39275	39427	Neutral	Neutral	Buy
Nifty Futures	11724	11628	11676	11729	11777	11830	Neutral	Neutral	Buy
Bank Nifty	30602	30382	30492	30638	30748	30894	Neutral	Neutral	Buy
CNX IT	16187	16098	16143	16187	16232	16276	Neutral	Buy	Buy
CNX Midcap	17353	17241	17297	17367	17422	17492	Sell	Sell	Buy
CNX Small Cap	6122	6084	6103	6134	6153	6184	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39123.0	-71.5	-0.2
NIFTY	11699.7	-24.5	-0.2
MIDCAP	14578.3	-46.3	-0.3
SMLCAP	14063.5	-20.8	-0.2
BSEFMC	11330.9	21.1	0.2
AUTO	17691.5	-56.9	-0.3
POWER	2023.6	7.5	0.4
REALTY	2099.6	-21.2	-1.0
BSE IT	15921.1	-2.6	0.0
BANKEX	34402.6	-56.4	-0.2
OILGAS	14617.8	-236.9	-1.6
METAL	10754.0	-156.6	-1.4

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	79.09	78.75	0.44
26-Jun-19 USD-INR	69.39	69.60	-0.31
26-Jun-19 GBP-INR	88.52	88.08	0.50
26-Jun-19 JPY-INR	64.71	64.76	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	760	1057	98
BSE	1034	1483	186

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3385	3178	207
DII	3142	2157	984

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

## Market Commentary

Indian equity bourses witnessed volatility on Monday, with Sensex and Nifty closing lower by 71.53 and 24.45 points, respectively. The start of day was cautious, amid Finance Ministry's report showing that government's total liabilities reached Rs 84.68 lakh crore at the end of March 2019, up 1.5 per cent over the preceding quarter. The total liabilities stood at Rs 83.40 lakh crore at end-December 2018. The street were also cautious, as the Federation of Indian Chamber of Commerce and Industry (FICCI) in its quarterly survey found that sentiment in the manufacturing sector remains subdued as the proportion of respondents reporting higher output growth during Q1 (April-June) of 2019-20 has dropped to 41 percent as against 54 percent in January-March (Q4) of 2018-19.

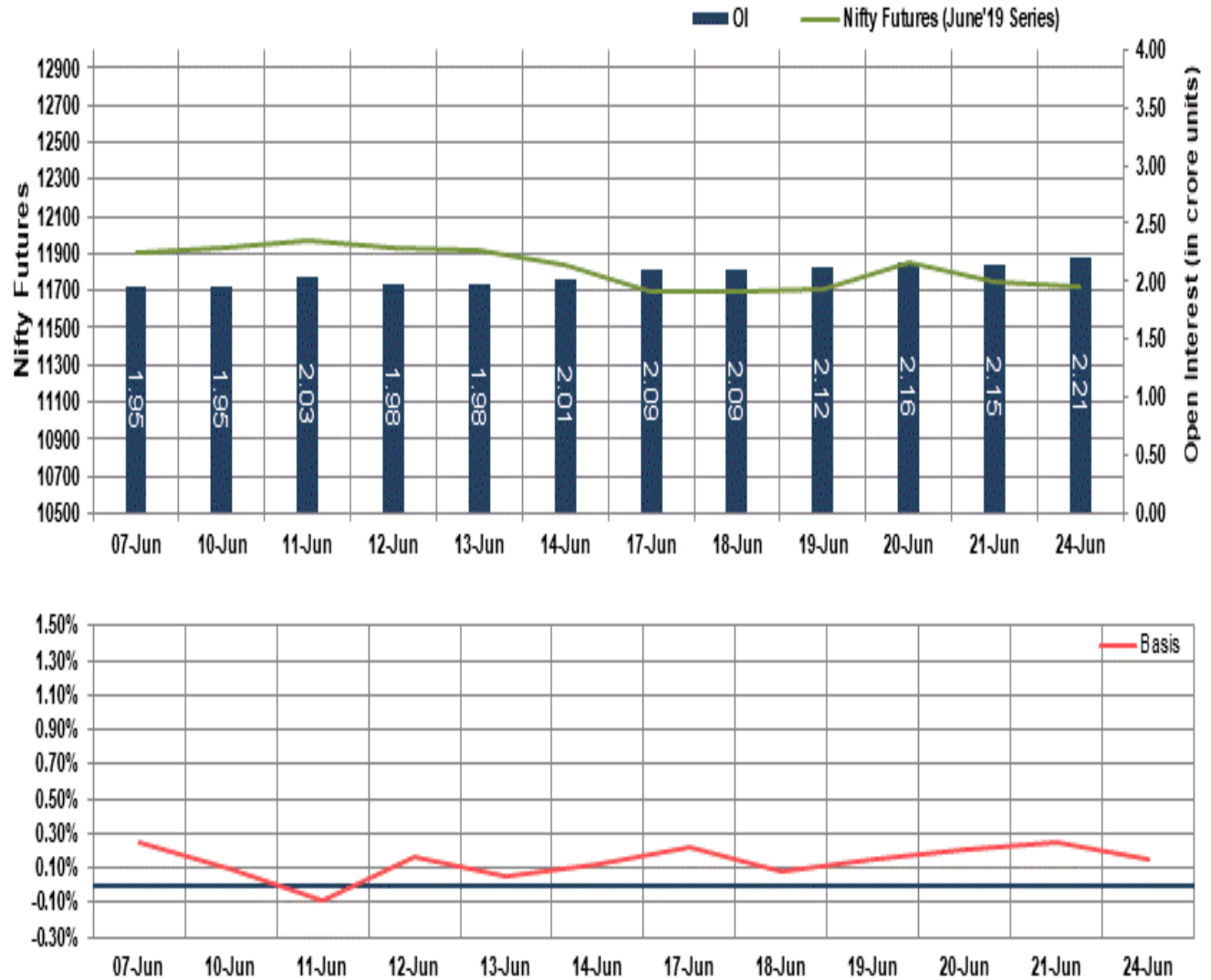
Key indices staged recovery during noon deals but failed to sustain it and ended the session in red terrain, on the back of mix cues from global markets. Market participants overlooked a report stating that investments in the Indian capital market through participatory notes increased by nearly Rs 1,400 crore to Rs 82,619 crore till May-end, a gain of 1.72 percent over the previous month. The street also paid no heed towards Niti Aayog's statement that expert panel for macroeconomics and employment came out with suggestions to achieve \$5 trillion economy target during an interaction with Prime Minister Narendra Modi. Improvement of governance in PSU banks, enhancing growth rate of exports & employment generation were some of the key areas identified.

## Market Turnover & FII Derivative Data

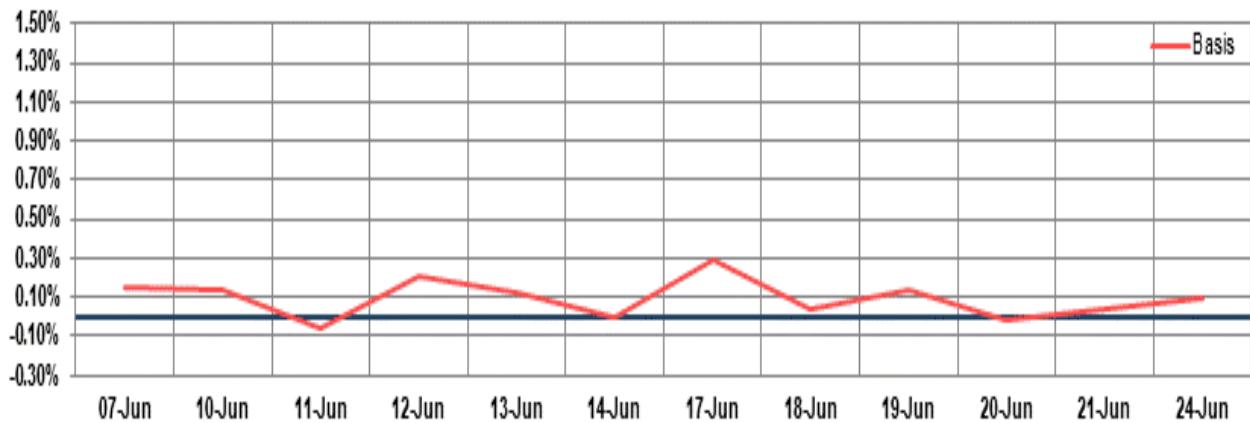
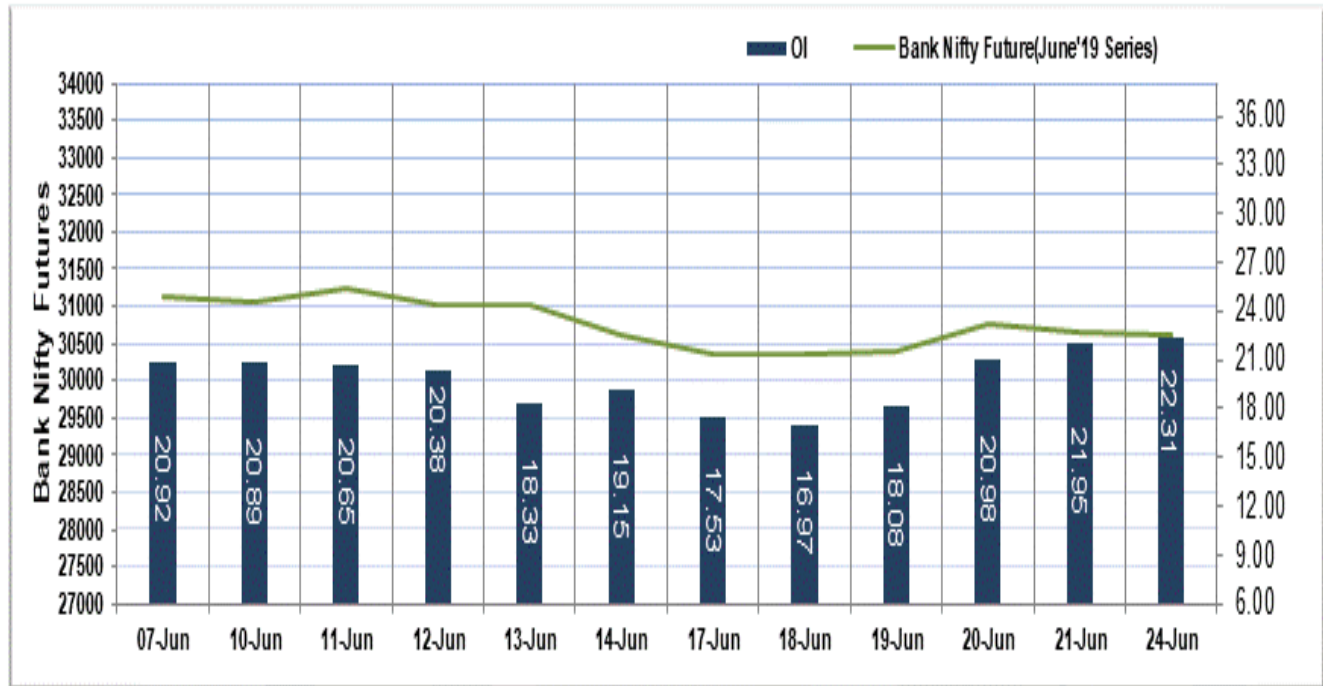
Market TO	Current	Previous	Net%
BSE CASH	3355	2553	31
NSE CASH	26916	41378	(35)
NSE FO	803655	779766	3

FII Derivatives	Buy	Sell	Net
Ind. Futures	4615	4298	317
Ind. Options	164594	164696	(102)
Stk. Futures	27344	27465	(121)
Stk. Options	4433	4481	(48)

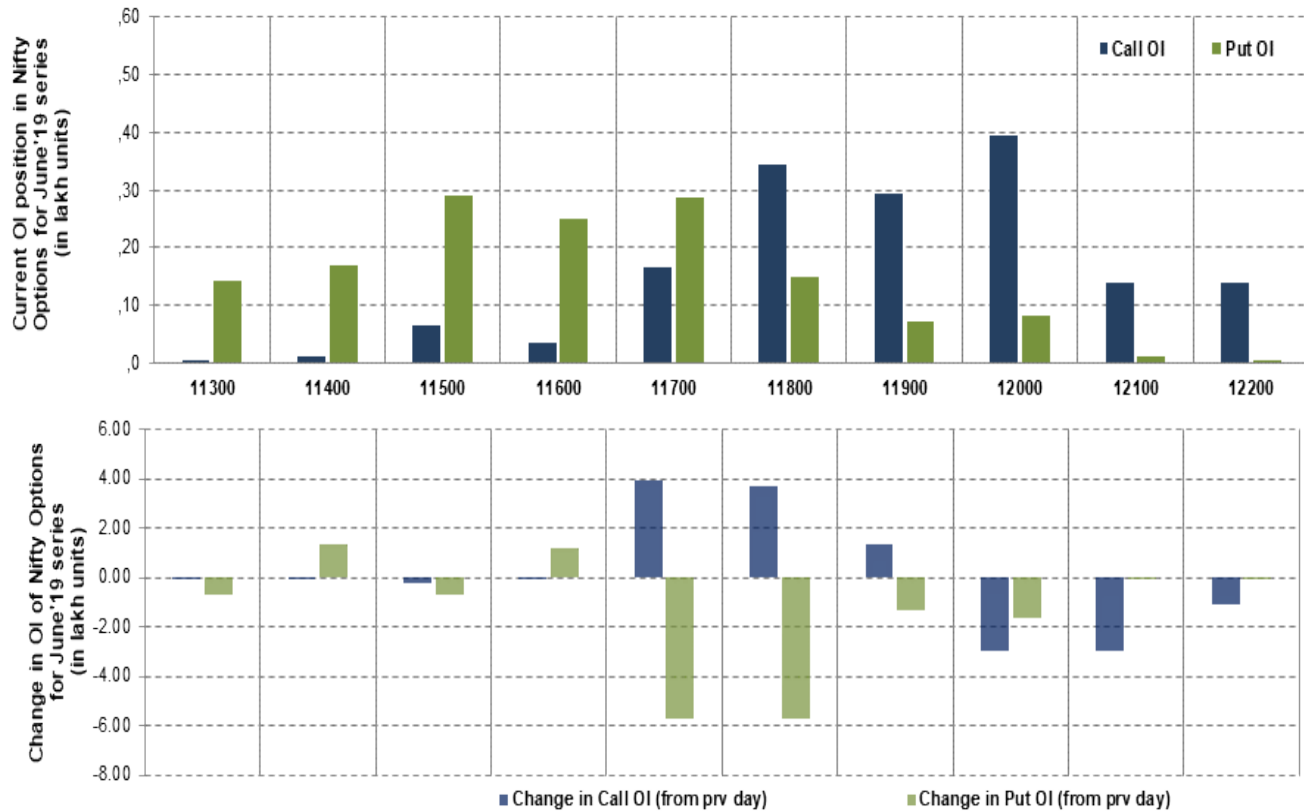
## Nifty Futures



## 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 a reduction of 0.30 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.93mn) and that for Puts was at 11,500 SP (2.91mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/06/19  
 Avg Avg



Nifty Cash prices have settled at 11699.65 down by 0.21 percent from the previous close. On the upper side it has resistance of 11750 and 11800 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
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--	--	--	--	--	--
--	--	--	--	--	--
--	--	--	--	--	--
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	30,92,500	22,55,000	-27.08	275.00	0.46
HINDALCO	3,44,61,000	2,50,98,500	-27.17	198.25	0.20
HDFC	21865000	15703500	-28.18	2150.70	0.19
ADANIPOWER	103100000	72700000	-29.49	50.10	4.92
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
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--	--	--	--	--	--
--	--	--	--	--	--
--	--	--	--	--	--
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	1,49,580	1,08,450	-27.50	16431.40	-0.62
TORNTPOWER	23,73,000	17,19,000	-27.56	242.30	-0.94
BAJFINANCE	51,10,500	34,85,750	-31.79	3553.25	-0.58
CADILAHC	1,42,54,400	95,42,400	-33.06	228.15	-3.24

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