

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11966	11861	11913	11957	12009	12053	Buy	Buy	Buy
Sensex	39950	39619	39785	39926	40091	40232	Buy	Buy	Buy
Nifty Futures	11979	11867	11923	11973	12029	12079	Buy	Buy	Buy
Bank Nifty	31265	30787	31026	31213	31452	31639	Buy	Buy	Buy
CNX IT	16448	16331	16390	16439	16498	16547	Buy	Buy	Buy
CNX Midcap	17912	17635	17774	17854	17992	18073	Buy	Buy	Buy
CNX Small Cap	6405	6311	6358	6387	6434	6464	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39950.5	165.9	0.4
NIFTY	11965.6	42.9	0.4
MIDCAP	15040.9	117.8	0.8
SMLCAP	14619.0	34.4	0.2
BSEFMC	11653.1	-5.5	-0.1
AUTO	18594.0	61.4	0.3
POWER	2009.7	6.9	0.3
REALTY	2166.7	0.5	0.0
BSE IT	16097.6	78.3	0.5
BANKEX	35134.9	302.0	0.9
OILGAS	15178.5	136.4	0.9
METAL	10969.9	144.3	1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.83	78.94	-0.15
26-Jun-19 USD-INR	69.58	69.76	-0.25
26-Jun-19 GBP-INR	88.46	88.49	-0.03
26-Jun-19 JPY-INR	64.08	64.26	-0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	812	1020	97
BSE	1131	1428	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4318	4222	96
DII	2224	2375	(151)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets ended higher for third straight session on Tuesday, with Sensex and Nifty gaining 165 and 42 points respectively. After a firm start, markets witnessed volatility just for short duration and then staged recovery to remain positive throughout the day, amid reports that SEBI proposed an informant mechanism to blow the whistle on insider trading cases, wherein genuine whistleblowers could get monetary reward of Rs 1 crore as well as amnesty from regulatory action. Traders remained optimistic with the Micro, Small and Medium Enterprise (MSME) ministry's additional secretary Ram Mohan Mishra's statement that ministry is working on developing enterprise facilitation centres at block level across the country to make MSMEs more competitive and help them integrate with big enterprises.

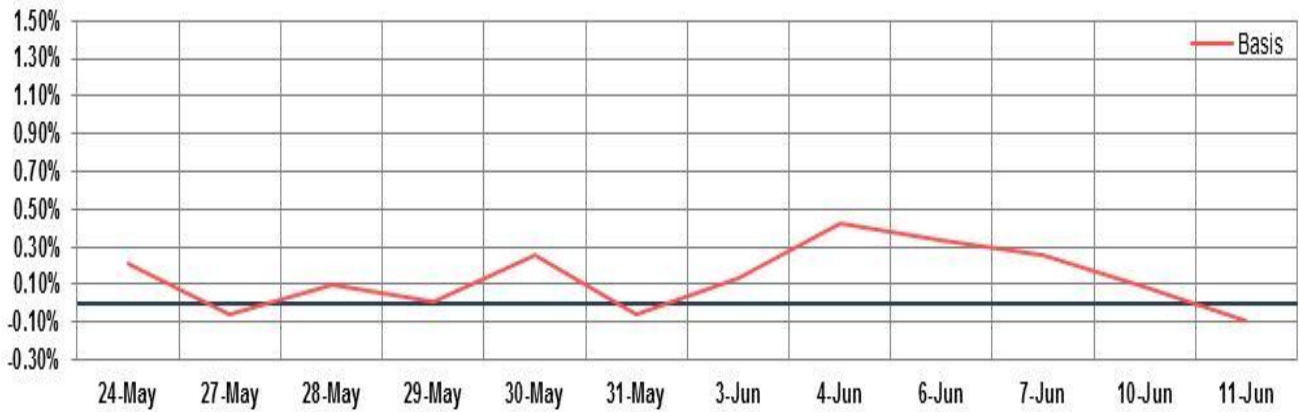
On the global front, European markets were trading in green, even though Eurozone investor confidence eroded sharply in June as a renewed escalation in trade tensions between the US and China hurt sentiment in the single currency bloc. The survey data from the behavioral research institute Sentix showed that the investor confidence index for the euro area fell by 8 points to -3.3 from +5.3 in May. Asian markets ended in green, after Malaysia's industrial production growth accelerated unexpectedly in April. The data from the Department of Statistics revealed that industrial production rose 4.0 percent year-on-year in April, following a 3.1 percent increase in March.

Market Turnover & FII Derivative Data

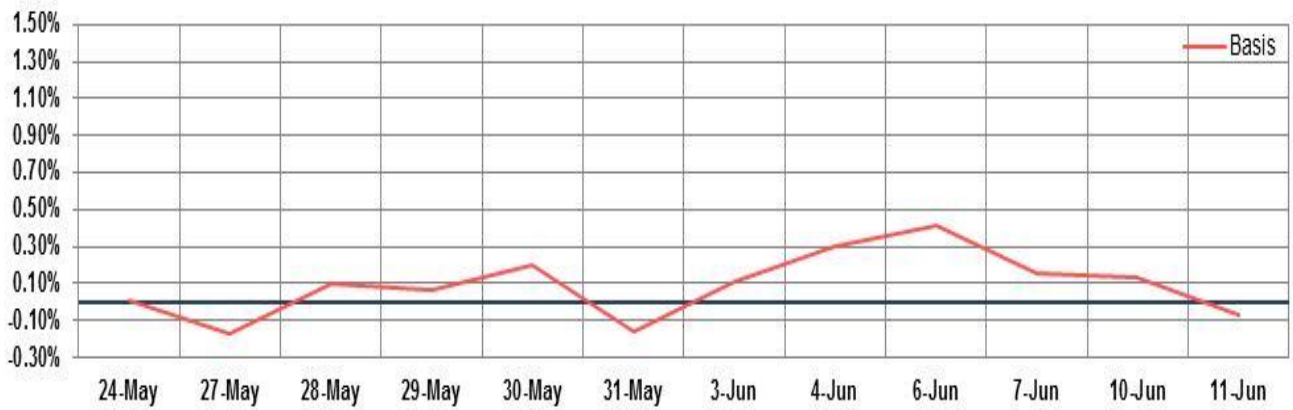
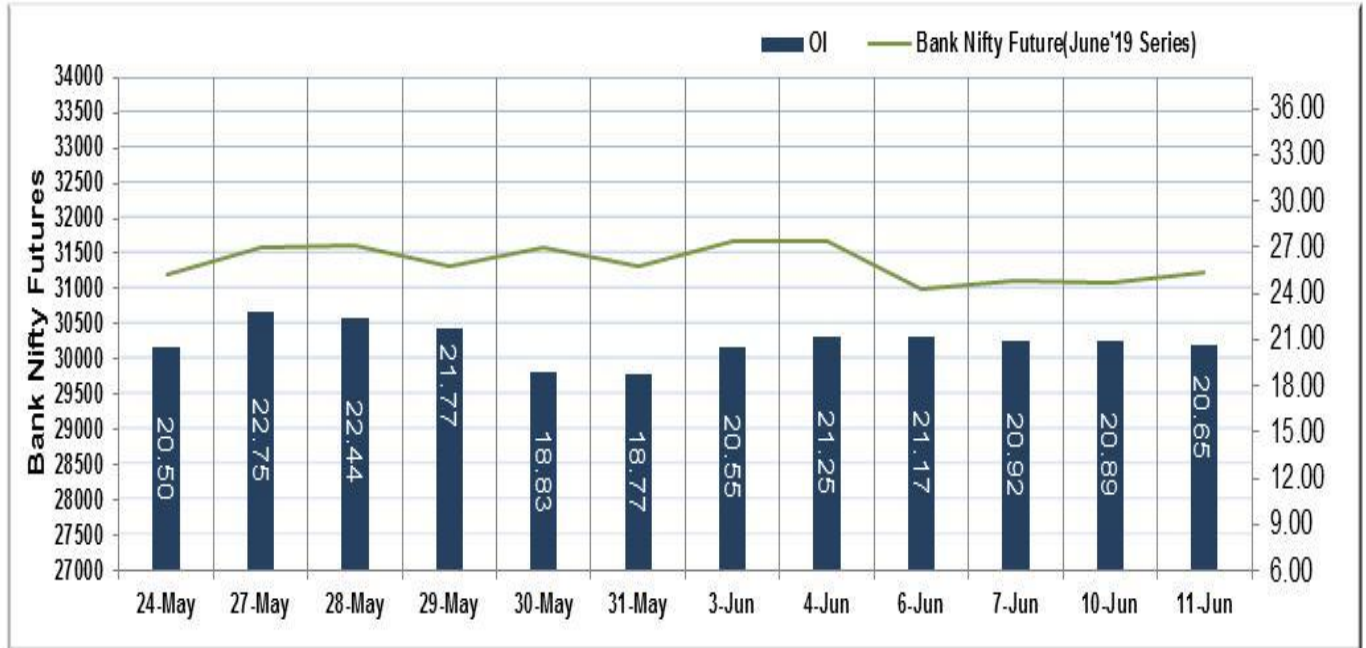
Market TO	Current	Previous	Net%
BSE CASH	2186	2080	5
NSE CASH	28846	26822	8
NSE FO	924139	948238	(3)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3232	2282	950
Ind. Options	194189	193331	858
Stk. Futures	10293	9730	563
Stk. Options	3995	4006	(11)

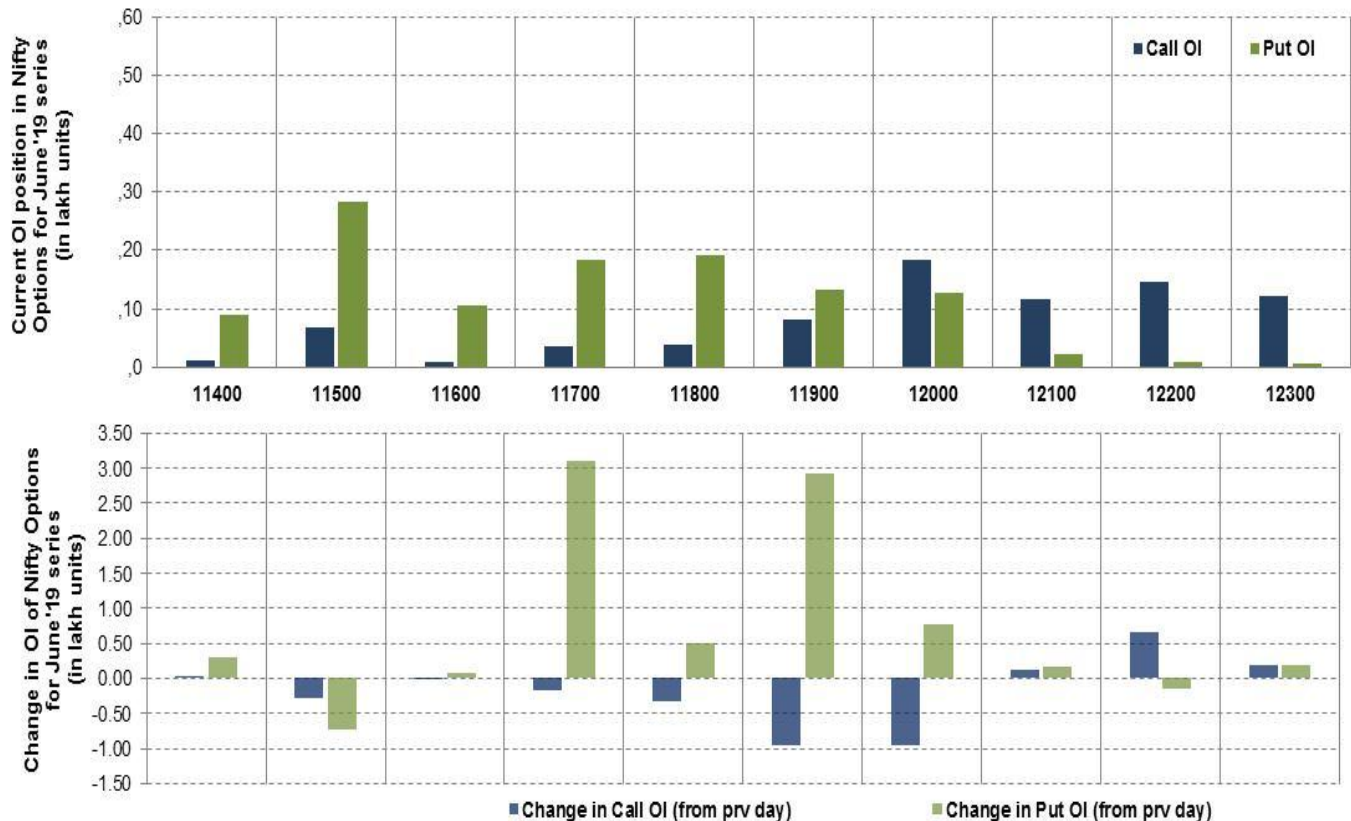
Nifty Futures



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 0.09 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 (1.83mn) and that for Puts was at 11,500 SP (2.82mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/06/19

Avg Avg



Nifty Cash prices have settled at 11965.6 up by 0.36 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
RELINFRA	13,689,000	16,471,000	20.32	63.80	0.79
CGPOWER	11,244,000	13,008,000	15.69	32.85	1.86
NMDC	22,296,000	24,438,000	9.61	107.95	3.25
CADILAHC	14,235,200	15,286,400	7.38	252.05	1.27
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KTKBANK	9,987,500	9,338,900	-6.49	108.80	1.16
INDIACEM	18,850,500	17,419,500	-7.59	100.45	2.66
INDIANB	3,868,000	3,524,000	-8.89	269.15	2.61
MUTHOOTFIN	3,186,000	2,898,000	-9.04	645.60	0.25
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	3,505,600	4,356,800	24.28	330.60	-5.26
ICICIPRULI	4,399,500	4,839,000	9.99	372.55	-1.83
GAIL	17,490,190	19,167,730	9.59	307.60	-0.36
IGL	2,975,500	3,256,000	9.43	340.55	-0.04
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,216,500	1,149,000	-5.55	1337.15	-0.08
VGUARD	2,382,000	2,244,000	-5.79	243.00	-0.61
DCBBANK	3,568,500	3,339,000	-6.43	237.85	-0.15
SRF	905,250	841,250	-7.07	2896.65	-0.75

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