

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11823	11730	11777	11844	11891	11958	Neutral	Buy	Buy
Sensex	39452	39102	39277	39538	39714	39975	Neutral	Buy	Buy
Nifty Futures	11829	11747	11788	11852	11893	11957	Neutral	Buy	Buy
Bank Nifty	30614	30195	30405	30719	30928	31242	Neutral	Neutral	Buy
CNX IT	16268	16184	16226	16281	16323	16378	Neutral	Buy	Buy
CNX Midcap	17565	17389	17477	17604	17692	17819	Neutral	Sell	Buy
CNX Small Cap	6298	6243	6271	6312	6340	6382	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39452.1	-289.3	-0.7
NIFTY	11823.3	-90.8	-0.8
MIDCAP	14721.0	-152.0	-1.0
SMLCAP	14365.9	-110.5	-0.8
BSEFMC	11516.2	-117.4	-1.0
AUTO	18113.9	-191.8	-1.1
POWER	1990.0	-14.3	-0.7
REALTY	2093.0	-45.0	-2.1
BSE IT	15907.7	-48.4	-0.3
BANKEX	34352.3	-462.9	-1.3
OILGAS	15047.1	-72.6	-0.5
METAL	10956.4	-43.1	-0.4

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.75	78.67	0.10
26-Jun-19 USD-INR	69.86	69.60	0.37
26-Jun-19 GBP-INR	88.37	88.28	0.10
26-Jun-19 JPY-INR	64.56	64.20	0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	520	1286	116
BSE	797	1725	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5164	5402	(239)
DII	2169	1793	376

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks closed the last trading day of the week near their intraday low points, with Sensex and Nifty losing almost 300 and 100 points, respectively, on the back of heavy losses in Realty, Telecom and Banking stocks. The start of the day was weak, amid credit rating agency, ICRA's latest research report stating that the earnings released by 642 companies in the Indian corporate sector revealed that the revenue growth in the fourth quarter (January-March) of FY18-19 hit a six-quarter low at 10 percent. It added that weak consumer sentiments and softening of commodity prices led to a fall in the revenue growth in the last quarter of FY19.

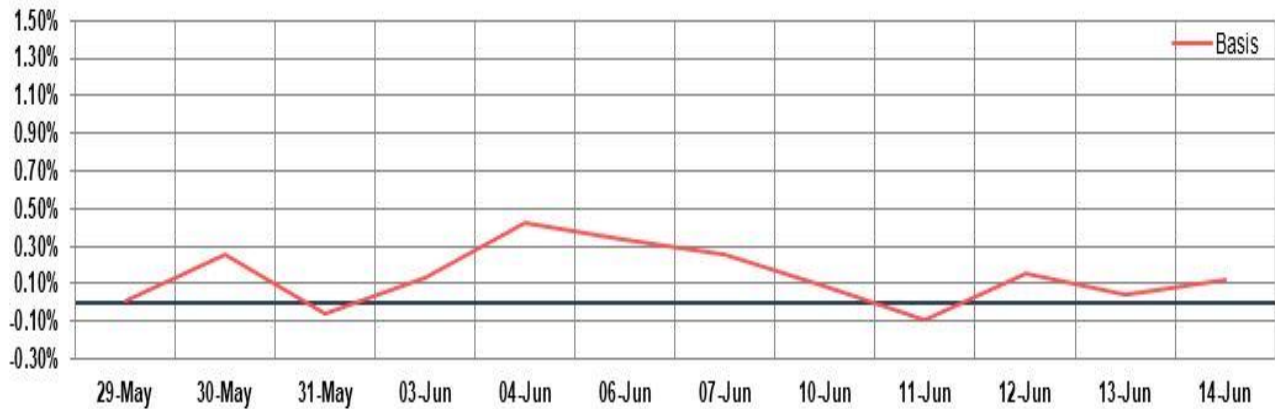
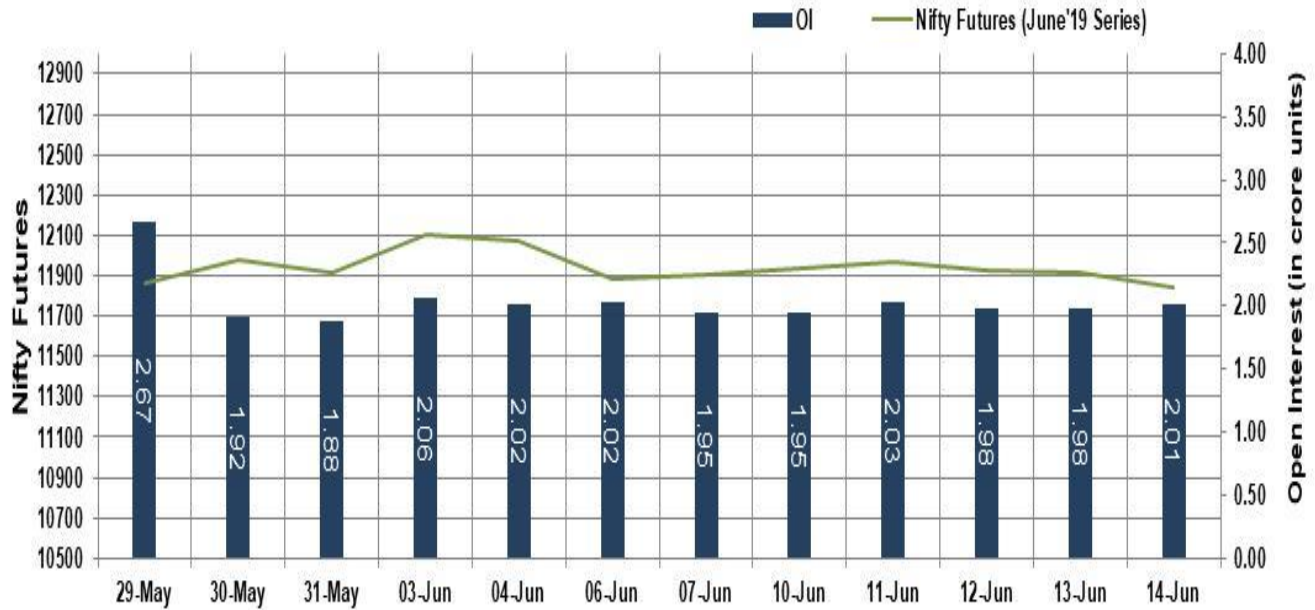
In the last leg of the trade, key indices extended their losses, tracking weak global markets. Market participants paid no heed towards a report that India's Wholesale price index (WPI) inflation continued its easing trend for second straight month and hit 22-month low of 2.45% in the month of May 2019, the lowest level since July 2017, as prices of food articles cooled down. As per the data of Ministry of Commerce & Industry, WPI for All Commodities (Base: 2011-12=100) for the month of May, 2019 stood at 2.45% (provisional) as compared to 3.07% (provisional) for the previous month and 4.78% during the corresponding month of the previous year.

Market Turnover & FII Derivative Data

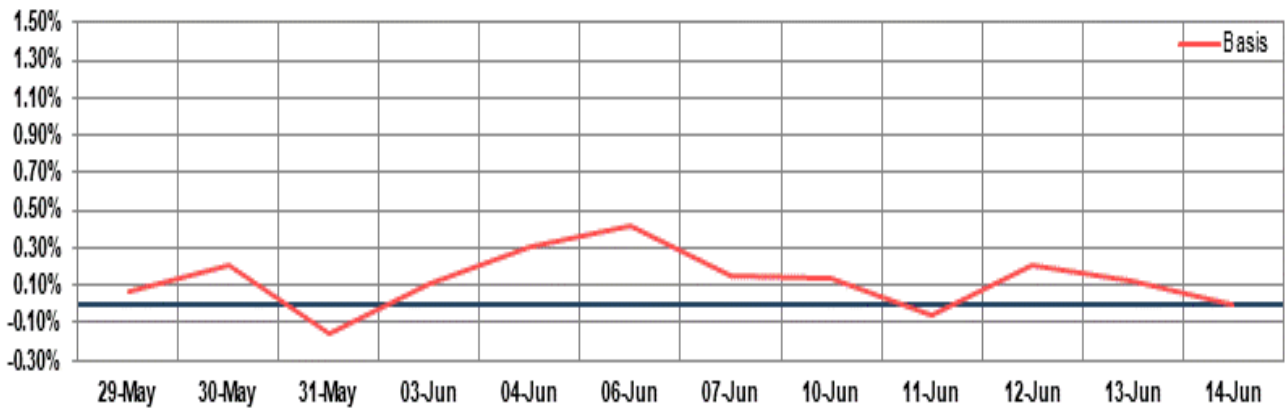
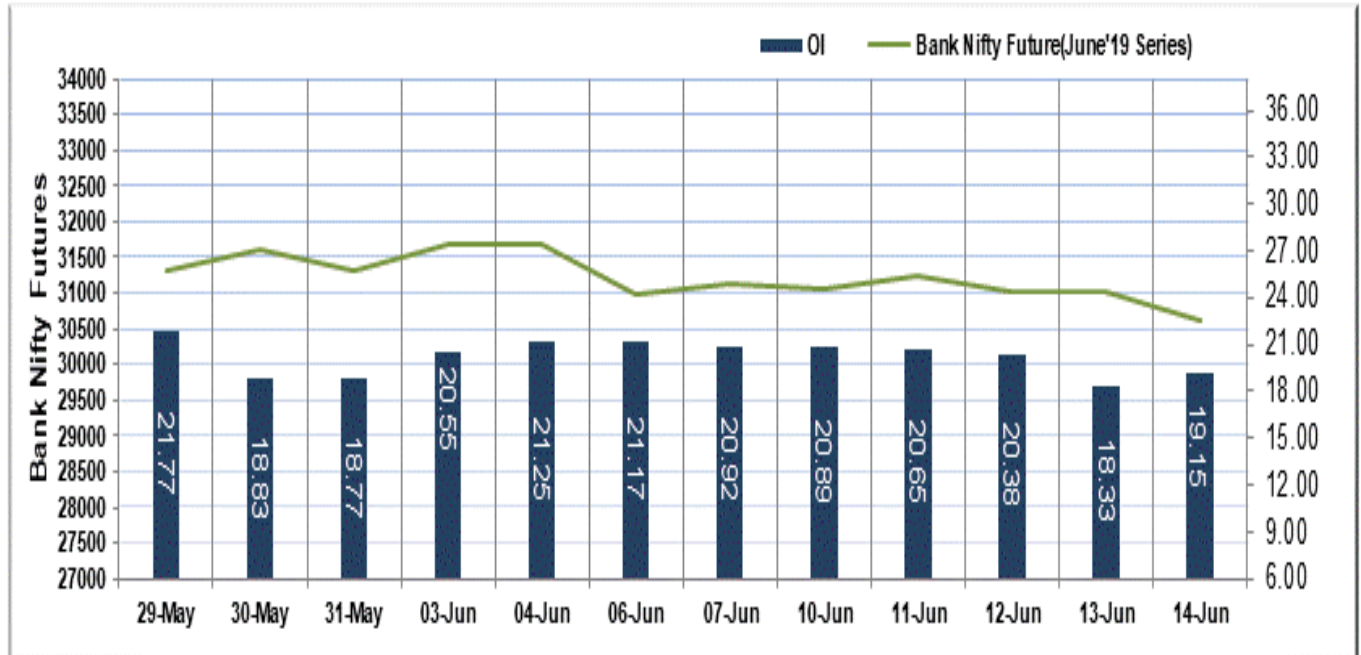
Market TO	Current	Previous	Net%
BSE CASH	2355	2331	1
NSE CASH	28745	31300	(8)
NSE FO	763022	2476549	(69)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2945	2580	366
Ind. Options	158009	156953	1056
Stk. Futures	9812	10484	(673)
Stk. Options	4809	4854	(45)

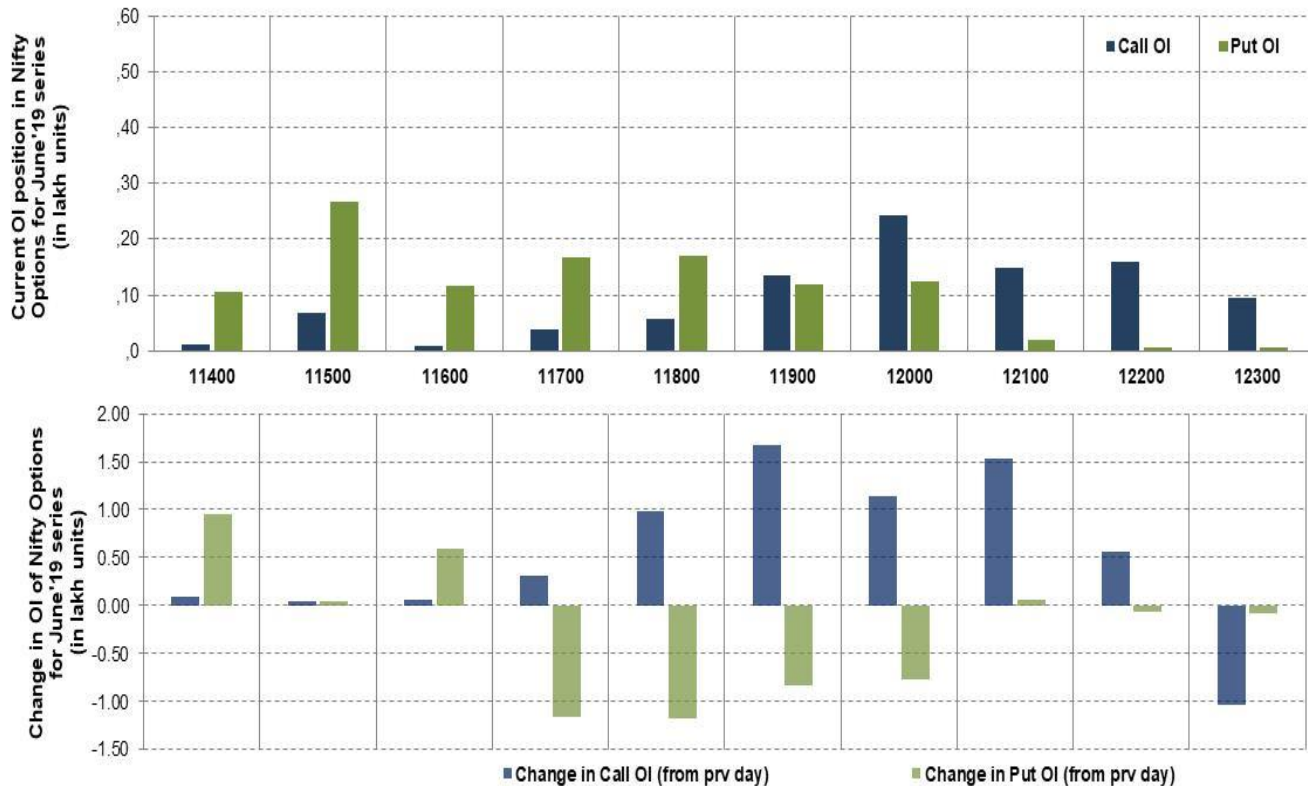
Nifty Futures



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 0.11 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.44mn) and that for Puts was at 11,500 SP (2.66mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/06/19
 Avg Avg



Nifty Cash prices have settled at 11823.30 down by 0.76 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11750 and 11700 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
POWERGRID	2,29,64,000	2,46,36,000	7.28	194.65	0.26
TATACOMM	16,50,000	17,20,000	4.24	495.40	1.07
ADANI PORTS	1,76,60,000	1,79,67,500	1.74	424.25	0.33
LUPIN	89,60,700	90,86,700	1.41	722.90	0.14
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	45,47,400	43,25,200	-4.89	66.95	0.22
BEL	2,53,80,000	2,41,26,000	-4.94	110.85	0.32
INFIBEAM	1,01,52,000	96,20,000	-5.24	46.15	1.43
INDIANB	33,38,000	31,06,000	-6.95	264.05	1.48
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	5,95,500	28,60,000	380.27	291.15	-80.29
PCJEWELLER	1,05,36,500	1,21,94,000	15.73	55.15	-2.65
TORNTPHARM	5,63,500	6,26,500	11.18	1482.65	-3.11
ESCORTS	54,93,400	59,99,400	9.21	560.25	-3.85
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBULHSGFIN	1,98,98,000	1,85,56,000	-6.74	672.45	-3.52
CHENNPETRO	8,62,200	7,93,800	-7.93	210.40	-1.93
UBL	14,62,300	13,39,800	-8.38	1346.20	-0.71
DHFL	2,03,11,500	1,84,92,000	-8.96	78.45	-3.15

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