

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11692	11601	11646	11687	11732	11773	Neutral	Buy	Buy
Sensex	39046	38732	38889	39028	39186	39325	Neutral	Buy	Buy
Nifty Futures	11701	11608	11654	11703	11749	11798	Neutral	Buy	Buy
Bank Nifty	30351	30047	30199	30375	30527	30703	Neutral	Neutral	Buy
CNX IT	16323	16156	16239	16296	16379	16436	Buy	Buy	Buy
CNX Midcap	17331	17153	17242	17353	17443	17554	Neutral	Sell	Buy
CNX Small Cap	6183	6118	6150	6192	6224	6266	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39046.3	85.6	0.2
NIFTY	11691.5	19.4	0.2
MIDCAP	14542.9	11.6	0.1
SMLCAP	14112.8	-59.9	-0.4
BSEFMC	11380.3	-37.0	-0.3
AUTO	17730.6	-93.6	-0.5
POWER	1986.7	11.4	0.6
REALTY	2069.0	3.0	0.2
BSE IT	15988.2	120.2	0.8
BANKEK	34064.4	129.4	0.4
OILGAS	14860.2	165.4	1.1
METAL	10675.9	53.4	0.5

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.21	78.59	-0.49
26-Jun-19 USD-INR	69.79	70.00	-0.30
26-Jun-19 GBP-INR	87.46	88.17	-0.80
26-Jun-19 JPY-INR	64.50	64.43	0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	646	1193	88
BSE	916	1614	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4653	4621	31
DII	2855	2674	181

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

## Market Commentary

Snapping two-day losing streak, Indian equity benchmarks closed with modest gains on Tuesday, as Sensex and Nifty settled above their crucial 39,000 and 11,650 levels, respectively. Markets made positive start tacking supportive global cues. Some support also came in with Niti Aayog CEO Amitabh Kant's statement that circular economy has the potential to generate 1.4 crore jobs in next 5-7 years and create lakhs of new entrepreneurs. Later markets turned volatile as investors remained cautious ahead of US Federal Reserve's meeting, amid escalating global trade war concerns. Some cautiousness also came in as Fitch lowered India's growth forecast to 6.6 per cent for the current fiscal from 6.8 per cent projected earlier, as manufacturing and agriculture sectors showed signs of slowing down over the past year. Some concern came in as private report indicated that June may end up with a deficit, with monsoon remaining poor across the country so far. It added that there is a possibility of 40 per cent deficient monsoon in the month of June in 66 per cent districts across the country.

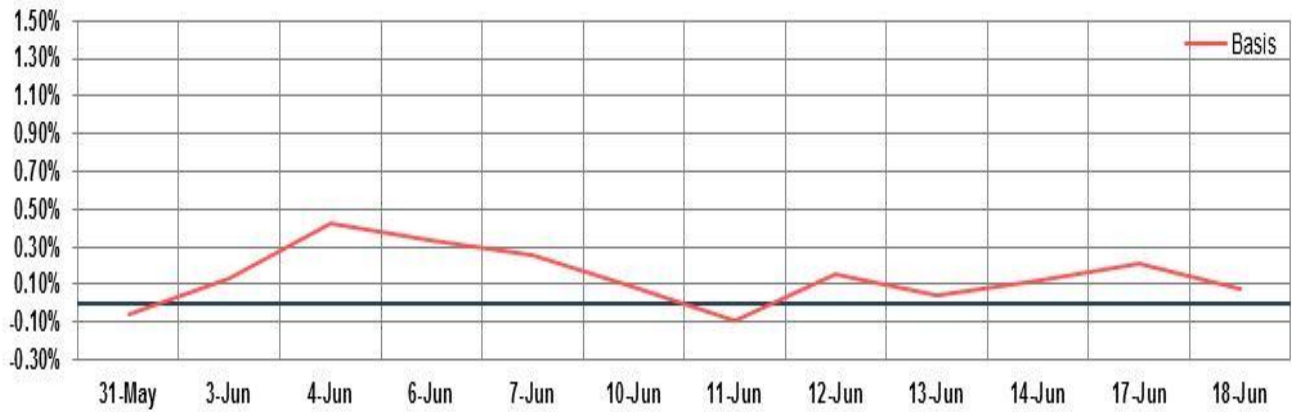
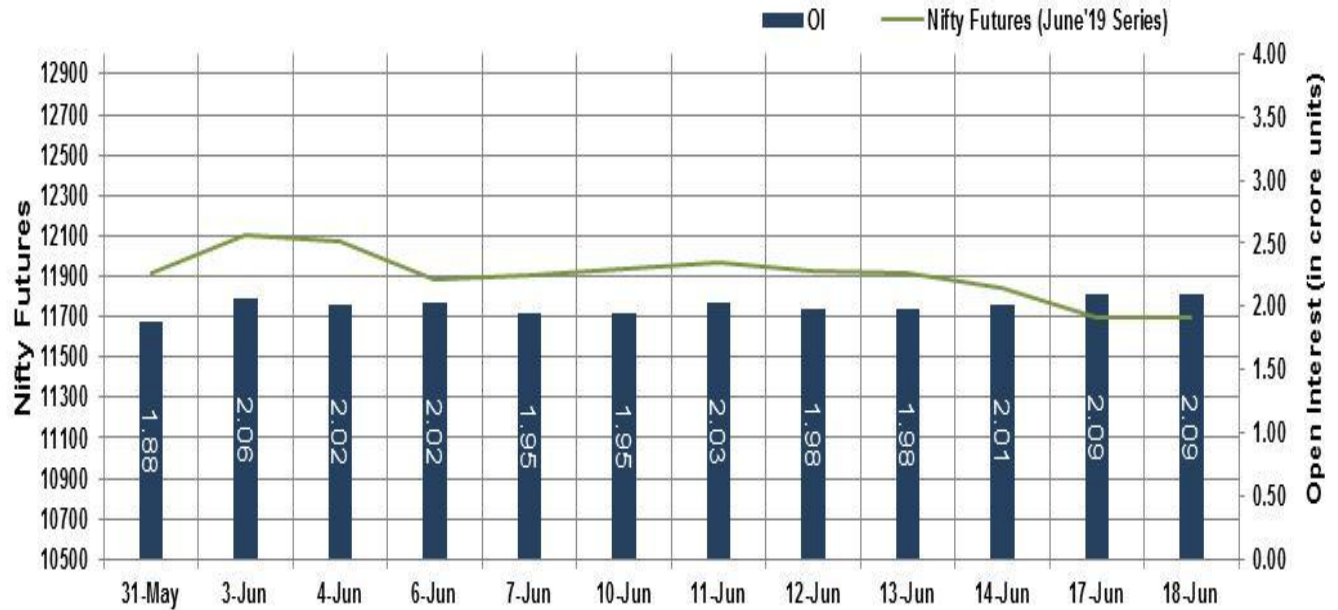
On the global front, European markets are trading higher on Tuesday after European Central Bank president Mario Draghi promised more monetary stimulus if the economy does not improve, offsetting another warning on slowing sales from the chip sector. Draghi pointed the way to cuts in interest rates or new asset purchases if inflation does not return to target, weakening the euro, lowering European bond yields and pulling stock markets higher. Asian markets ended mostly in green on Tuesday but gains were limited, ahead of the conclusion of a crucial Federal Reserve Bank of Japan meetings due this week.

## Market Turnover & FII Derivative Data

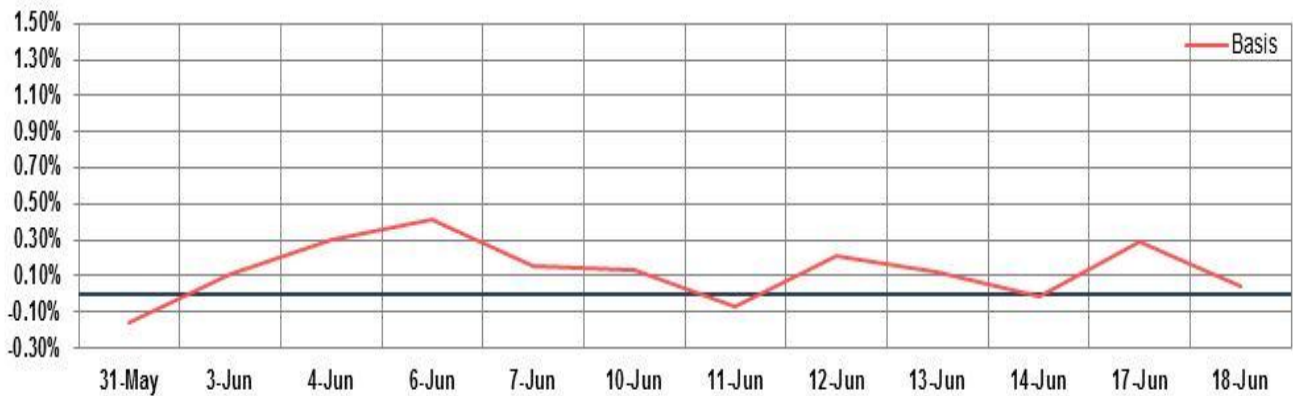
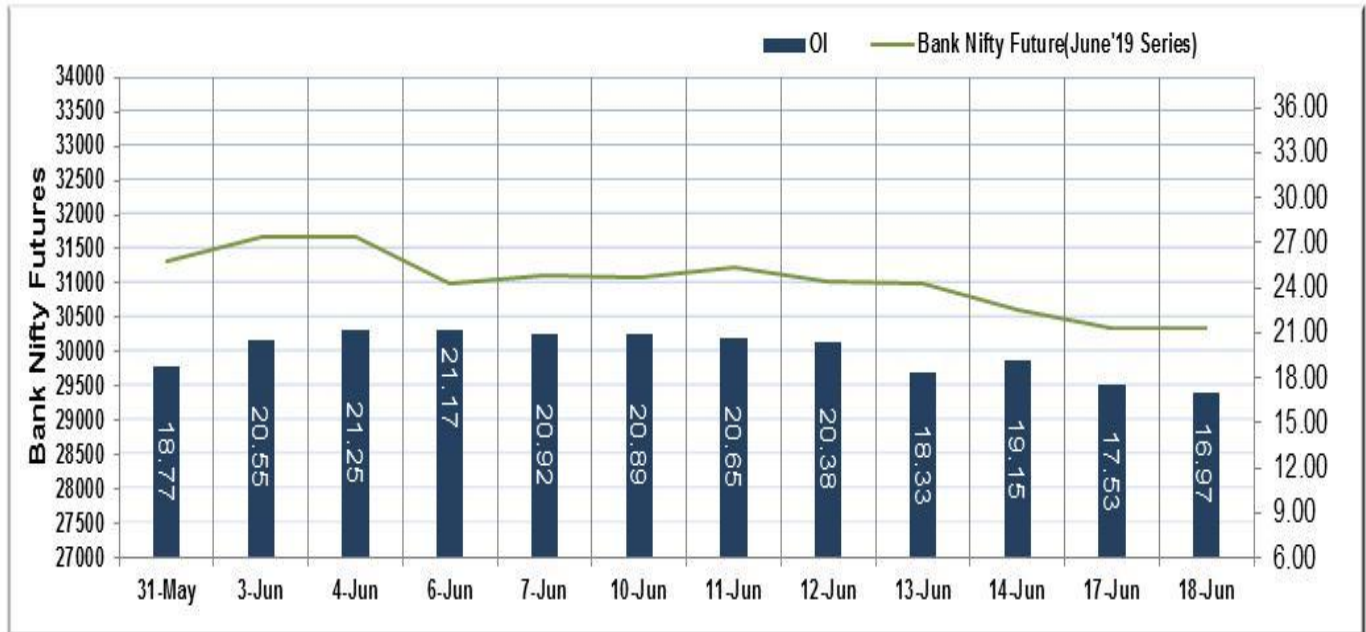
Market TO	Current	Previous	Net%
BSE CASH	2059	2018	2
NSE CASH	30918	24017	29
NSE FO	1174332	802265	46

FII Derivatives	Buy	Sell	Net
Ind. Futures	4212	4093	119
Ind. Options	262611	261725	886
Stk. Futures	11808	11756	53
Stk. Options	5764	5697	67

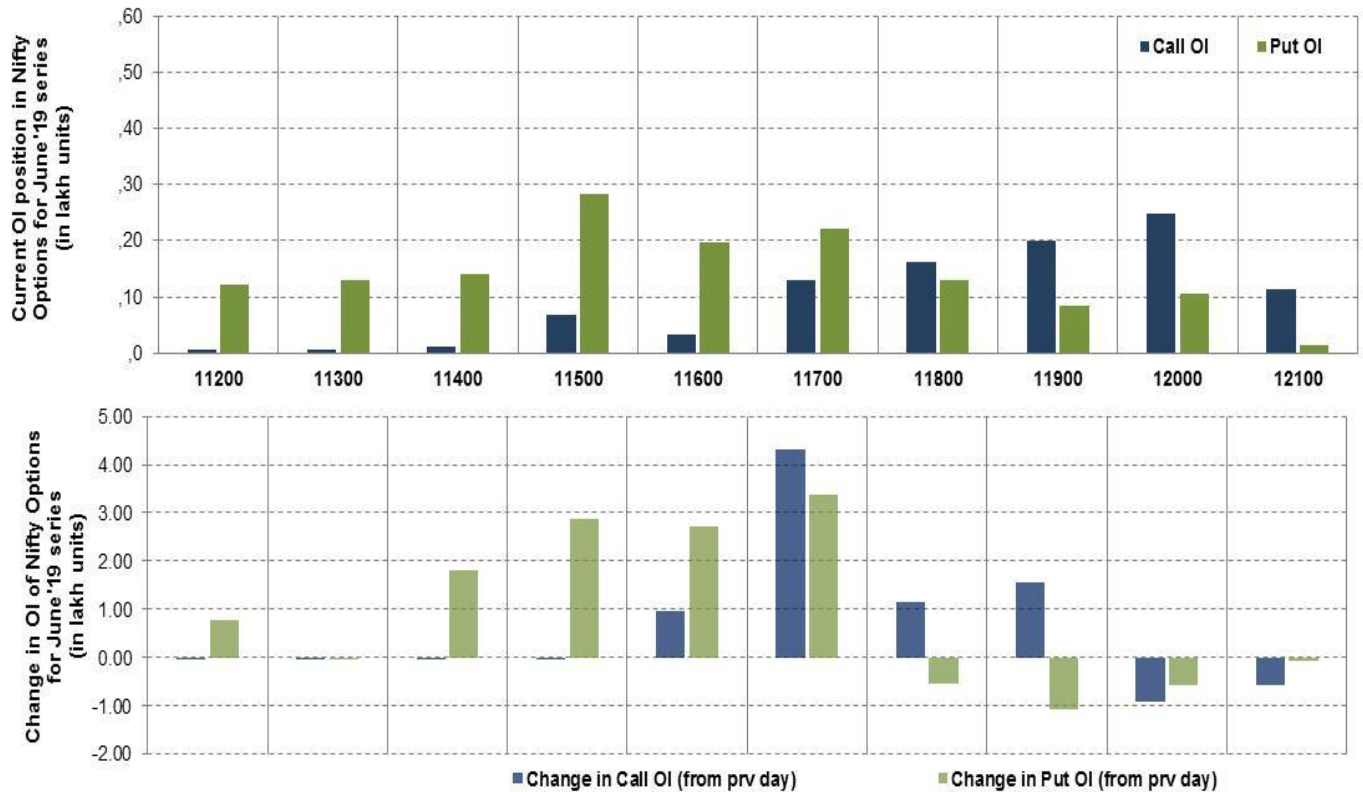
# Nifty Futures



## 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 an addition of 0.28 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.49mn) and that for Puts was at 11,500 SP (2.84mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 18/06/19

Avg Avg



Nifty Cash prices have settled at 11691.5 marginal up by 0.17 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
SRF	795,000	1,026,250	29.09	3008.35	4.78
MUTHOOTFIN	2,853,000	3,010,500	5.52	624.60	0.17
HEXAWARE	1,710,000	1,791,000	4.74	360.60	1.25
MANAPPURAM	11,298,000	11,700,000	3.56	142.25	1.21
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	2,975,000	2,751,000	-7.53	59.30	0.42
INDIACEM	15,682,500	14,206,500	-9.41	93.90	0.97
REPCOHOME	400,400	358,600	-10.44	367.60	2.15
ORIENTBANK	8,001,000	7,035,000	-12.07	93.05	2.31
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PEL	2,669,982	2,992,216	12.07	1872.70	-6.47
JINDALSTEL	21,264,750	23,170,500	8.96	151.75	-2.10
DISHTV	83,720,000	89,376,000	6.76	27.20	-5.56
HINDALCO	34,954,500	36,631,000	4.80	190.55	-1.63
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODFRYPHLP	438,900	402,500	-8.29	854.95	-1.93
ZEEL	22,435,400	20,458,100	-8.81	339.35	-0.03
UBL	1,336,300	1,187,200	-11.16	1339.90	-0.28
JETAIRWAYS	4,688,200	4,023,800	-14.17	26.70	-39.86

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