

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11691	11529	11610	11706	11788	11884	Neutral	Buy	Buy
Sensex	39046	38732	38889	39028	39186	39325	Neutral	Buy	Buy
Nifty Futures	11721	11537	11629	11722	11814	11907	Neutral	Buy	Buy
Bank Nifty	30362	29977	30170	30434	30627	30892	Neutral	Neutral	Buy
CNX IT	16283	16121	16202	16297	16377	16472	Neutral	Buy	Buy
CNX Midcap	17145	16809	16977	17229	17396	17648	Neutral	Sell	Buy
CNX Small Cap	6069	5922	5995	6111	6185	6301	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39112.7	66.4	0.2
NIFTY	11691.5	-0.1	0.0
MIDCAP	14443.1	-99.9	-0.7
SMLCAP	13919.1	-193.7	-1.4
BSEFMC	11401.4	21.0	0.2
AUTO	17552.9	-177.7	-1.0
POWER	1995.9	9.2	0.5
REALTY	2093.8	24.8	1.2
BSE IT	15982.8	-5.4	0.0
BANKEK	34062.5	-1.9	0.0
OILGAS	14765.8	-94.5	-0.6
METAL	10734.9	58.9	0.6

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.27	78.21	0.07
26-Jun-19 USD-INR	69.77	69.79	-0.04
26-Jun-19 GBP-INR	87.87	87.46	0.47
26-Jun-19 JPY-INR	64.40	64.50	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	459	1388	78
BSE	700	1867	120

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4603	4700	(97)
DII	2770	2875	(104)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks staged recovery to end on a flat note on Wednesday, with Sensex and Nifty reclaiming their crucial psychological levels of 39,100 and 11,650, respectively. After a fabulous start, key indices remained positive for the most part of the session, aided by the Reserve Bank of India's (RBI) statement that it will infuse Rs 12,500 crore of liquidity into the system through purchase of government bonds. Based on an assessment of prevailing liquidity conditions and also of the durable liquidity needs going forward, the RBI has decided to conduct purchase of five government securities. Traders took a note of a private report that seven million jobs were formalised between 2015 and 2018 because of various measures, including GST, demonetisation, Skill India policies, fixed-term contract, maternity leave enhancement, among others. The report estimated job formalisation to the tune of 11 million between 2018 and 2021.

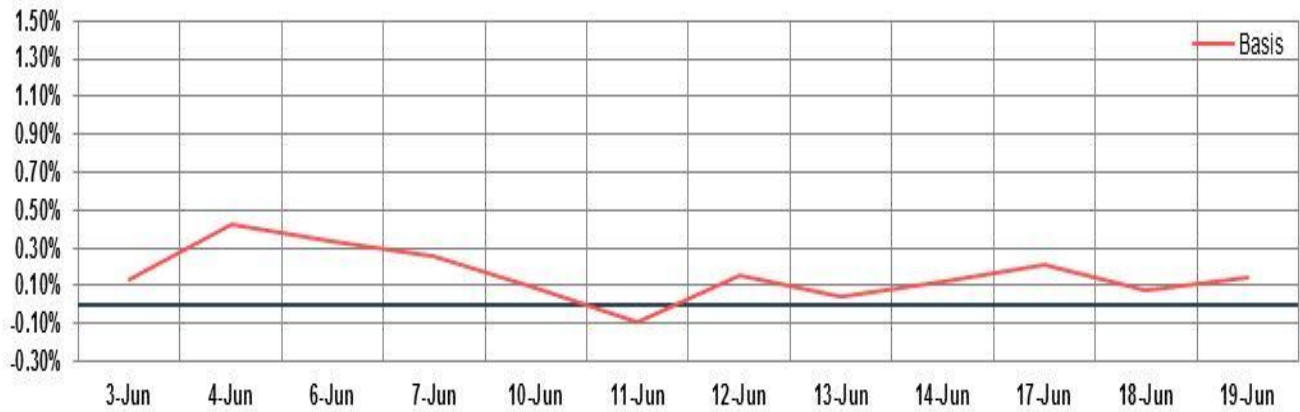
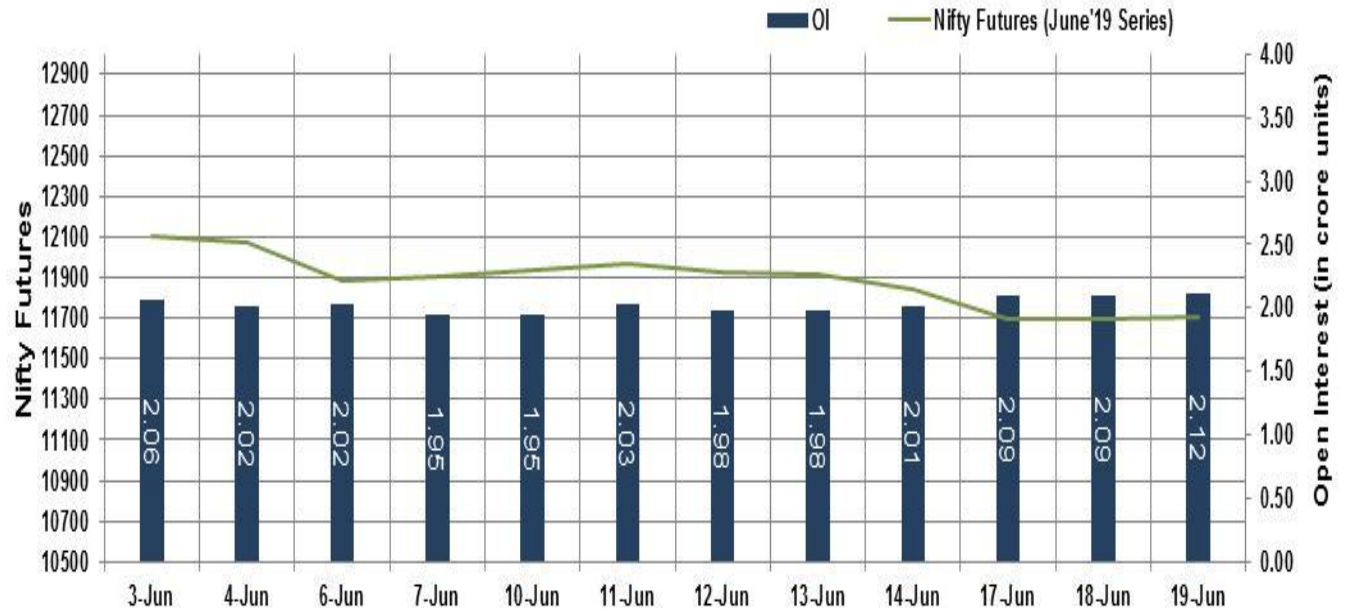
On the global front, European markets were trading in red after Australia's leading index dropped further in May and remained consistently negative for the past six months. The data from Westpac showed that the Westpac-Melbourne Institute Leading Index that indicates likely pace of economic activity over the next nine months, declined to -0.45 percent in May from -0.49 percent in April. In December 2018, the score was -0.37 percent. Asian markets ended in green, as Hong Kong's unemployment rate remained stable during the March to May period. The data from the Census and Statistics Department showed that the jobless rate remained steady at 2.8 percent during the March to April period, same as in the previous three-month period.

Market Turnover & FII Derivative Data

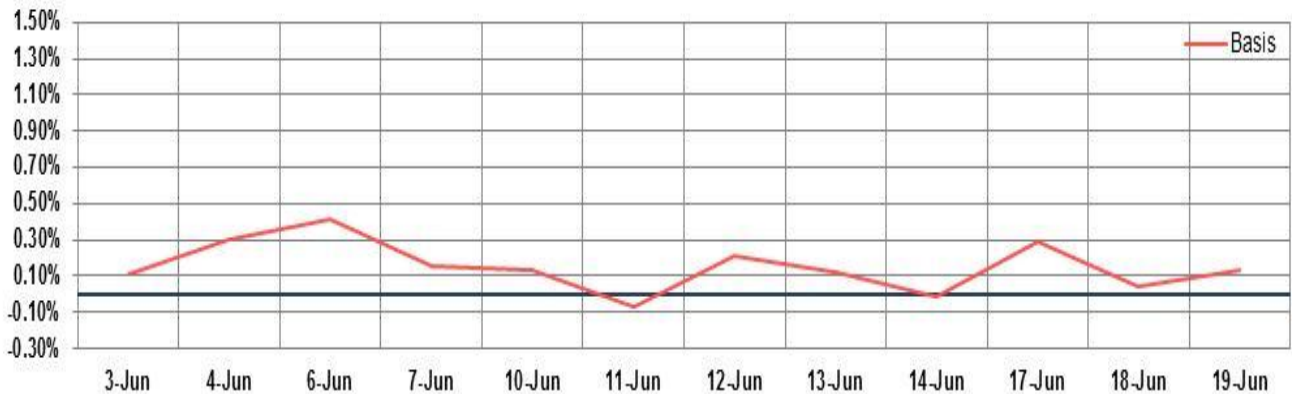
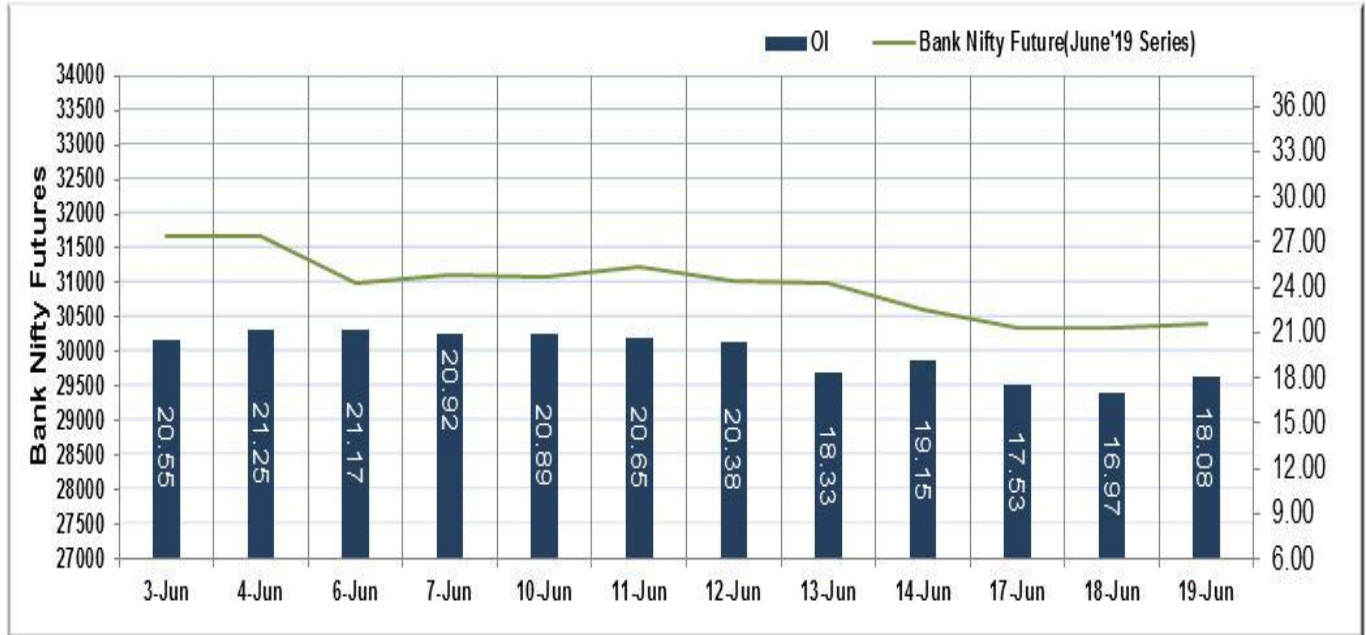
Market TO	Current	Previous	Net%
BSE CASH	2318	2059	13
NSE CASH	35218	30918	14
NSE FO	1536664	1174332	31

FII Derivatives	Buy	Sell	Net
Ind. Futures	4852	4498	354
Ind. Options	316725	315831	894
Stk. Futures	14469	15044	(575)
Stk. Options	7047	7009	37

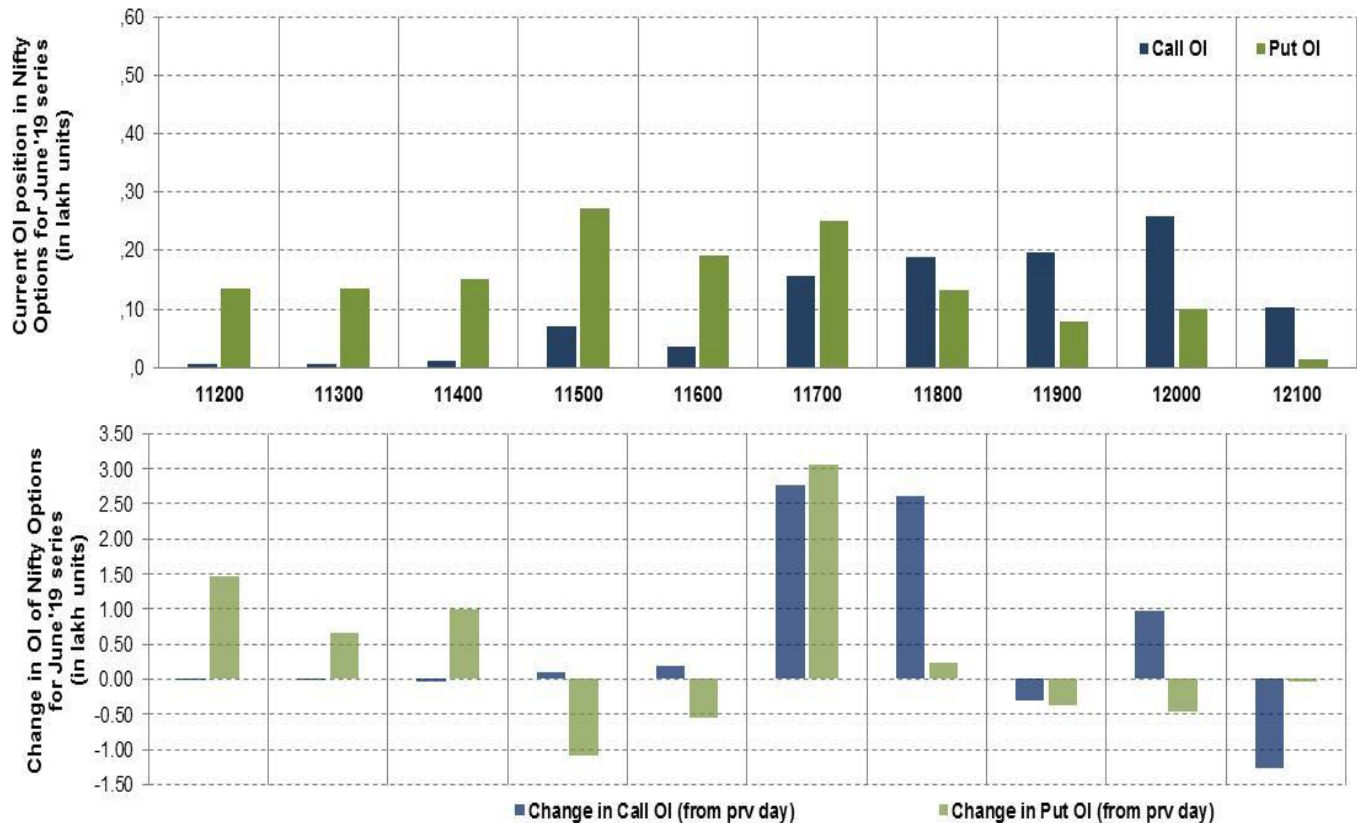
Nifty Futures



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 0.09 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.58mn) and that for Puts was at 11,500 SP (2.73mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 11691.45 almost flat by 0.00 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
CANFINHOME	2,622,600	2,721,600	3.77	347.65	1.03
VEDL	45,678,000	47,046,500	3.00	168.95	0.51
PAGEIND	149,025	153,150	2.77	20246.40	0.01
COLPAL	2,144,800	2,186,100	1.93	1145.05	0.14
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UBL	1,187,200	1,079,400	-9.08	1343.85	0.29
VGUARD	1,887,000	1,701,000	-9.86	236.65	0.38
DCBBANK	2,947,500	2,623,500	-10.99	224.05	0.40
GODFRYPHLP	402,500	341,600	-15.13	859.65	0.55
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEML	854,000	1,072,400	25.57	789.30	-7.76
RELINFRA	11,878,100	13,315,900	12.10	42.25	-5.48
IRB	7,056,000	7,830,400	10.98	94.00	-10.05
TVSMOTOR	5,295,000	5,769,000	8.95	438.50	-3.18
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	2,751,000	2,387,000	-13.23	59.05	-0.42
IGL	3,022,250	2,615,250	-13.47	336.20	-0.96
IBULHSGFIN	17,943,500	15,262,500	-14.94	555.30	-8.91
RAMCOCEM	1,048,800	885,600	-15.56	787.70	-0.12

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