

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11832	11562	11697	11770	11905	11979	Buy	Buy	Buy
Sensex	39602	38686	39144	39391	39849	40096	Buy	Buy	Buy
Nifty Futures	11856	11601	11728	11796	11924	11991	Buy	Buy	Buy
Bank Nifty	30781	30005	30393	30609	30997	31213	Buy	Neutral	Buy
CNX IT	16317	15873	16095	16217	16439	16561	Buy	Buy	Buy
CNX Midcap	17427	16900	17164	17307	17570	17713	Neutral	Sell	Buy
CNX Small Cap	6162	5930	6046	6110	6225	6289	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39601.6	488.9	1.3
NIFTY	11831.8	140.3	1.2
MIDCAP	14680.1	237.1	1.6
SMLCAP	14064.9	145.8	1.1
BSEFMC	11413.7	12.3	0.1
AUTO	17985.5	432.6	2.5
POWER	2014.0	18.1	0.9
REALTY	2133.9	40.1	1.9
BSE IT	16027.0	44.2	0.3
BANKEK	34607.5	545.0	1.6
OILGAS	14965.5	199.7	1.4
METAL	10937.2	202.4	1.9

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.64	78.27	0.48
26-Jun-19 USD-INR	69.49	69.77	-0.40
26-Jun-19 GBP-INR	88.27	87.87	0.45
26-Jun-19 JPY-INR	64.52	64.40	0.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1131	699	94
BSE	1530	1010	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4464	4902	(438)
DII	3456	2214	1241

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks bounced back to end the trading session near their intraday high points on Thursday. The markets made a negative start of day, amid reports that the United States has told India it is considering caps on H-1B work visas for nations that force foreign companies to store data locally. The US government plan to cap H-1B visas issued each year to Indians at between 10% and 15% of the annual quota. There is no current country-specific limit on the 85,000 H-1B work visas granted each year and an estimated 70% go to Indians. But, key indices soon staged recovery, taking encouragement with Commerce and Industry Minister Piyush Goyal's statement that the government will not allow foreign companies to operate in multi-brand segment and necessary action will be taken against people indulging in predatory pricing.

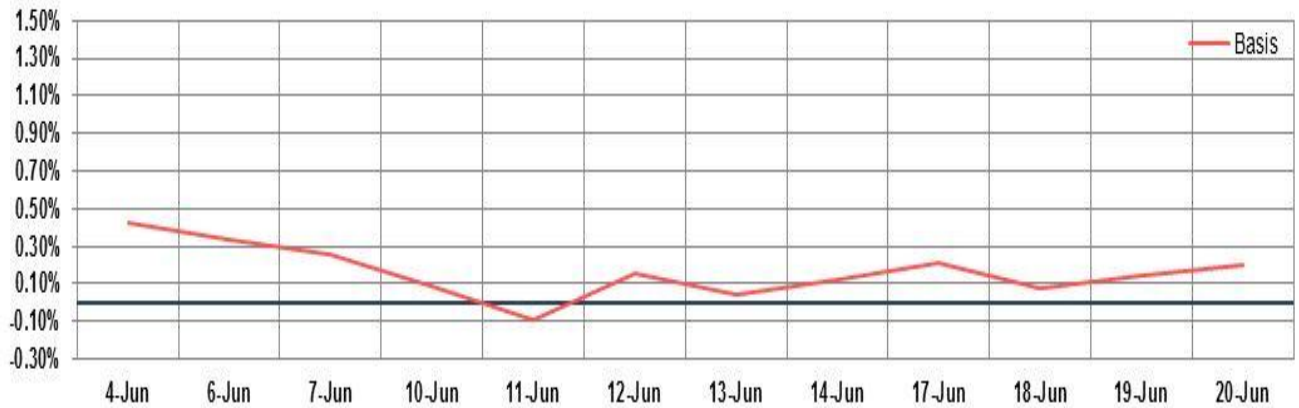
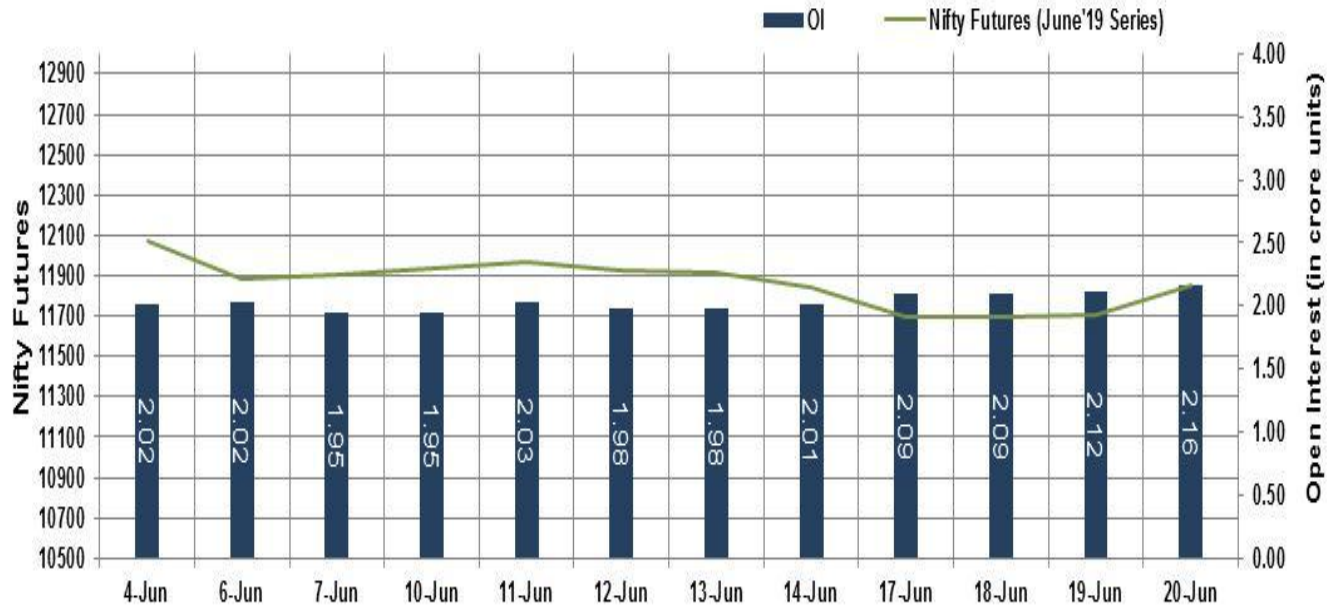
On the global front, European markets were trading in green, as Dutch consumer confidence improved in June. The data from the Central Bureau of Statistics showed that the consumer confidence index came in at zero in June from minus 3 in May. The economic climate index improved to plus 2 in June from minus 2 in May and the indicator for willingness to buy increased slightly to minus 2 from minus 3. Asian markets ended in green, after the Bank of Japan (BoJ) maintained its ultra-loose monetary policy as widely expected and kept its forward guidance unchanged. The Policy Board of the BoJ voted 7-2 to maintain interest rate at -0.1 percent on current accounts that financial institutions maintain at the bank.

Market Turnover & FII Derivative Data

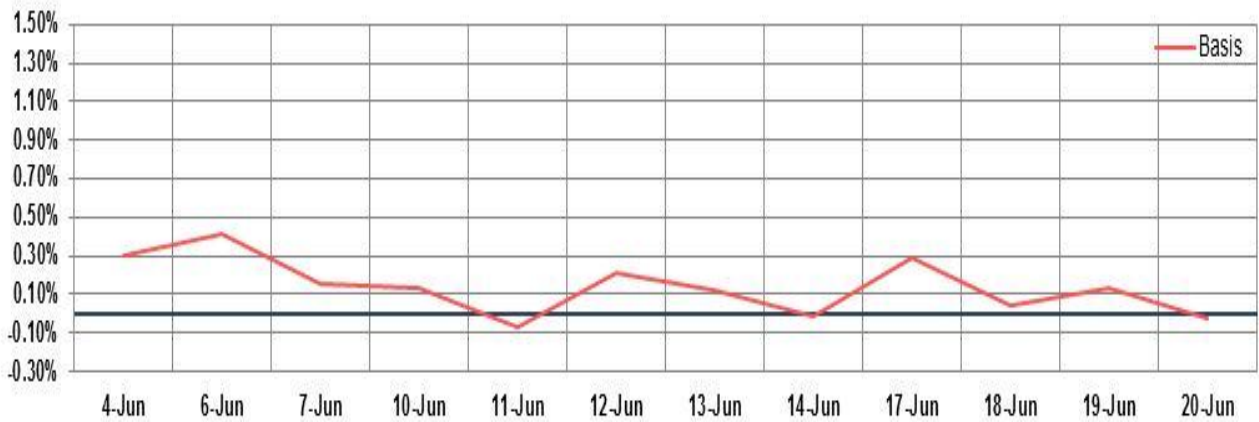
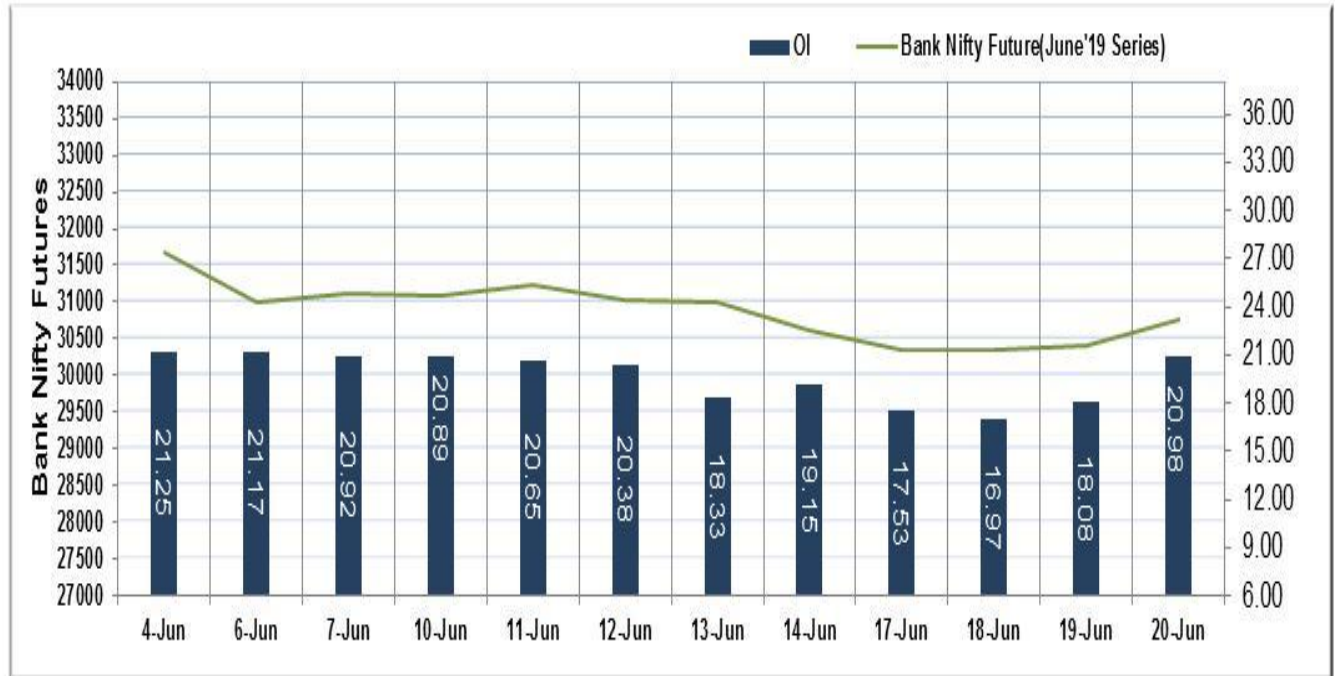
Market TO	Current	Previous	Net%
BSE CASH	2442	2318	5
NSE CASH	34786	35218	(1)
NSE FO	2632425	1536664	71

FII Derivatives	Buy	Sell	Net
Ind. Futures	4764	5001	(237)
Ind. Options	440768	439260	1508
Stk. Futures	14695	13619	1076
Stk. Options	6700	6567	133

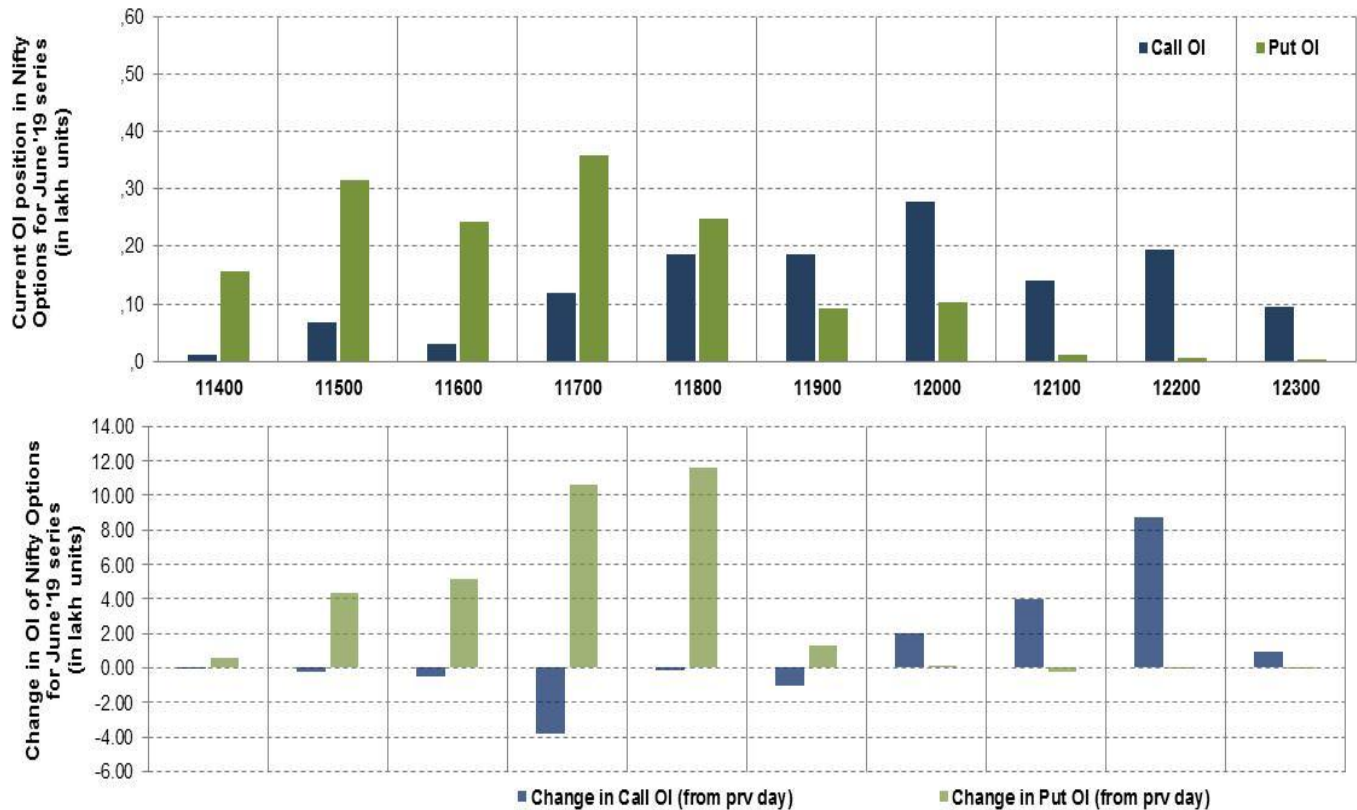
Nifty Futures



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 0.20 million in open interest.
- Among Nifty puts, 11,700 SP from the June month expiry was the most active put with an addition of 1.05 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.79mn) and that for Puts was at 11,700 SP (3.58mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 20/06/19

Avg Avg



Nifty Cash prices have settled at 11831.75 up by 1.20 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
CHOLAFIN	2,802,500	3,427,500	22.30	284.35	0.14
IBULHSGFIN	15,262,500	17,923,000	17.43	601.00	8.23
SHREECEM	109,050	127,200	16.64	21317.00	4.30
JUSTDIAL	2,350,600	2,723,000	15.84	733.95	3.64
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GMRINFRA	187,785,000	173,655,000	-7.52	15.30	4.08
KTKBANK	7,698,600	7,054,700	-8.36	103.95	2.87
ADANIPOWER	124,760,000	113,660,000	-8.90	47.75	2.03
AJANTPHARM	449,000	398,500	-11.25	951.95	3.10
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	3,716,800	4,392,000	18.17	316.50	-1.78
BRITANNIA	1,959,000	2,255,200	15.12	2832.65	-1.51
RBLBANK	5,136,000	5,847,600	13.86	621.40	-0.19
UPL	10,158,000	11,366,400	11.90	871.35	-8.43
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61
-	-	-	-	-	-
-	-	-	-	-	-

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