

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11796	11591	11694	11754	11857	11917	Buy	Neutral	Buy
Sensex	39435	38746	39090	39291	39635	39835	Buy	Neutral	Buy
Nifty Futures	11789	11596	11692	11763	11860	11931	Neutral	Neutral	Buy
Bank Nifty	30847	30275	30561	30737	31023	31199	Buy	Neutral	Buy
CNX IT	16214	15970	16092	16173	16295	16375	Neutral	Buy	Buy
CNX Midcap	17473	17232	17353	17419	17540	17606	Sell	Sell	Buy
CNX Small Cap	6161	6073	6117	6142	6186	6211	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39434.9	312.0	0.8
NIFTY	11796.5	96.8	0.8
MIDCAP	14674.4	96.1	0.7
SMLCAP	14108.5	45.0	0.3
BSEFMC	11365.8	35.0	0.3
AUTO	17790.4	99.0	0.6
POWER	2050.9	27.3	1.4
REALTY	2120.5	20.9	1.0
BSE IT	15925.7	4.5	0.0
BANKEX	34700.3	297.8	0.9
OILGAS	14854.9	237.1	1.6
METAL	10949.3	195.3	1.8

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	79.03	79.09	-0.08
26-Jun-19 USD-INR	69.36	69.39	-0.03
26-Jun-19 GBP-INR	88.54	88.52	0.02
26-Jun-19 JPY-INR	64.83	64.71	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	966	826	101
BSE	1249	1274	165

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4896	3738	1158
DII	3155	2777	377

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks gained the lost ground to end Tuesday's session near their day's high points. Markets made a negative start of the day, with a report that unaccounted wealth outside the country held by Indians was estimated in the range of \$216.48 billion to \$490 billion over various periods between 1980 and 2010. As per the report, the sectors where unaccounted income is found to be the highest included real estate, mining, pharmaceuticals, pan masala, gutkha, tobacco, bullion, commodity, film, and education. But, key indices staged strong recovery in noon deals, amid reports that the Ministry of Micro, Small and Medium Enterprises is striving to increase the number of micro and small industries in the country on a sustainable basis through implementation of various schemes and programmes. The Ministry provides better credit facility, technology up-gradation and skilling to boost the entire MSME eco-system.

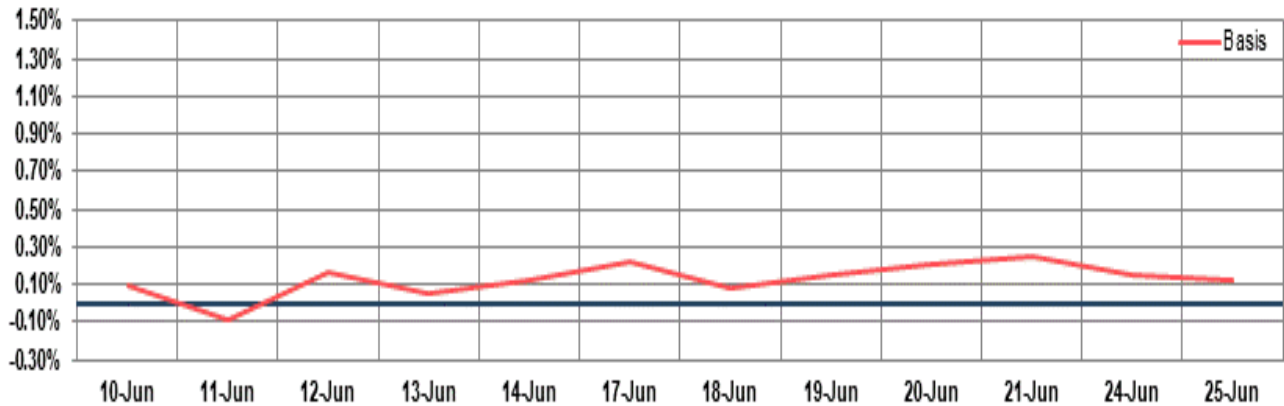
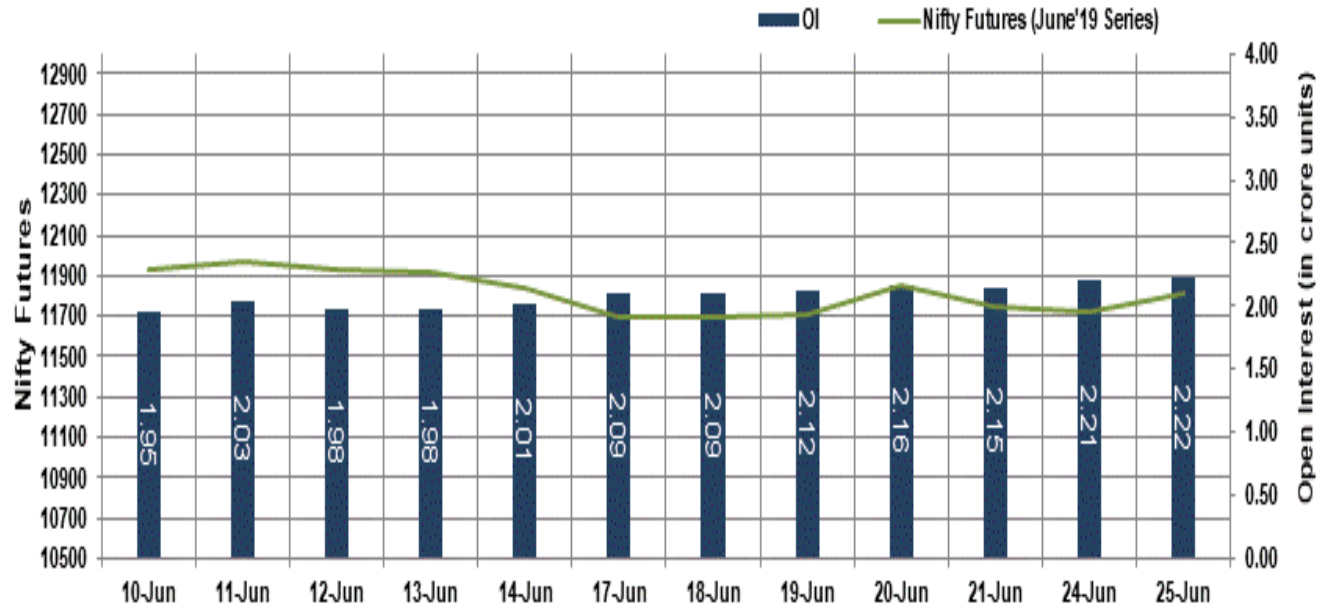
In the last leg of the trade, bourses traded at intraday high peaks, with the India Meteorological Department's (IMD) statement that India's annual monsoon rains have covered nearly half of the country and conditions are favourable for further advancement into the central and western parts this week. It added that the monsoon's progress will help farmers to accelerate sowing of summer-sown crops, which has been lagging due to a delay in the arrival of monsoon rains. The street took a note of Former Vice Chairman of NITI Aayog, Arvind Panagariya's statement that India's economy needs to grow at 8-10 per cent annually if good jobs have to be provided to those joining the workforce, emphasising that an export-led growth is very critical for creation of good jobs in the country.

Market Turnover & FII Derivative Data

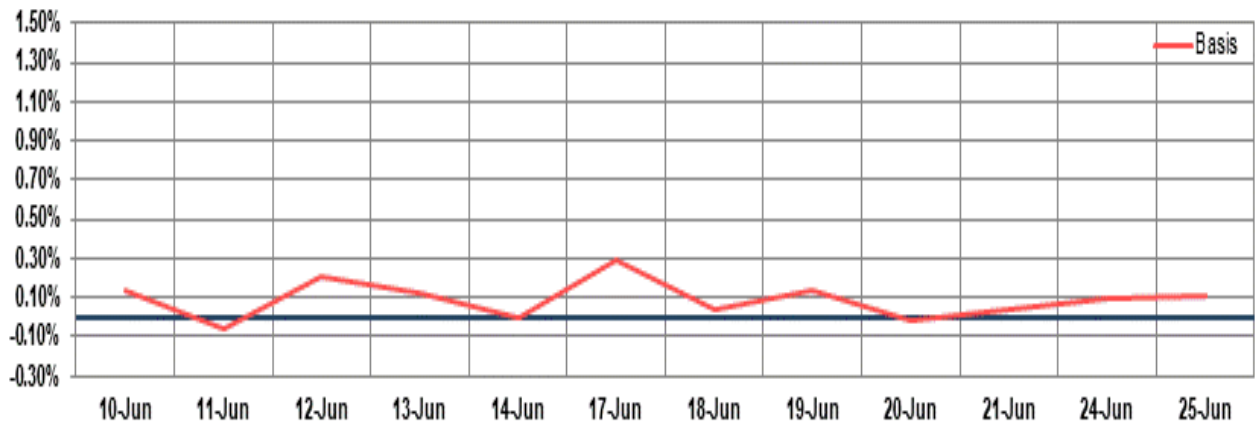
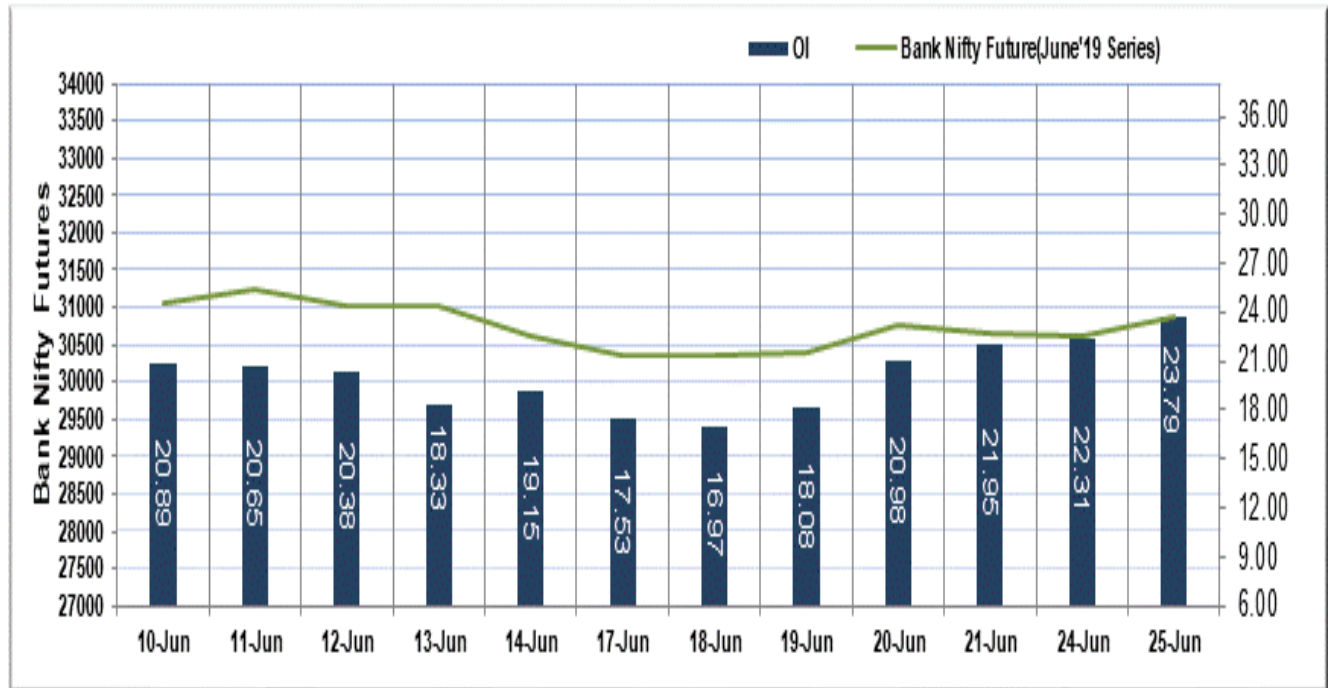
Market TO	Current	Previous	Net%
BSE CASH	1851	3355	(45)
NSE CASH	31237	26916	16
NSE FO	1158000	803655	44

FII Derivatives	Buy	Sell	Net
Ind. Futures	7647	8750	(1103)
Ind. Options	214063	214019	45
Stk. Futures	36824	36130	694
Stk. Options	4490	4509	(19)

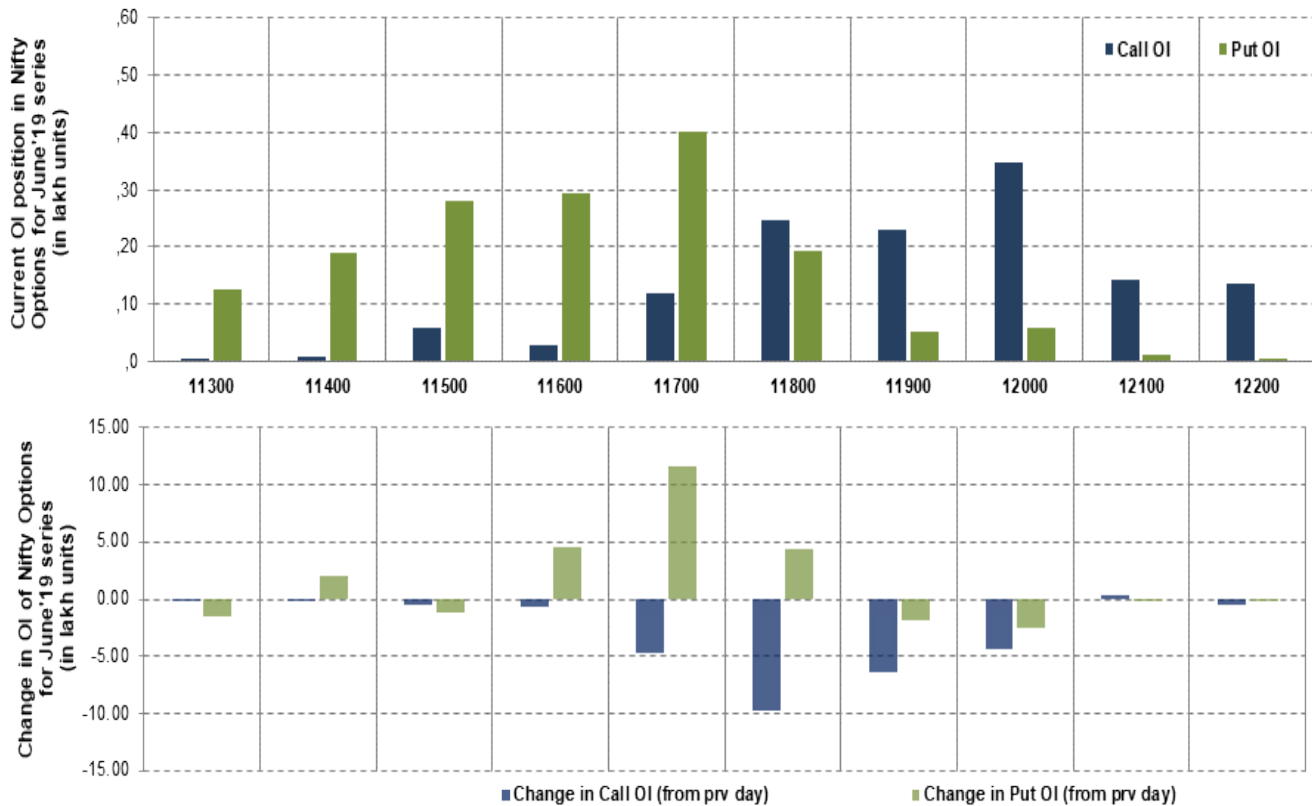
Nifty Futures



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 0.44 million in open interest.
- Among Nifty puts, 11,700 SP from the June month expiry was the most active put with an addition of 1.16 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.50mn) and that for Puts was at 11,700 SP (4.02mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/06/19
Avg Avg



Nifty Cash prices have settled at 11796.45 up by 0.83 percent from the previous close. On the upper side it has resistance of 11850 and 11900 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
TORNTPOWER	17,19,000	20,76,000	20.77	271.50	12.05
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Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWSTEEL	2,21,49,000	1,16,46,000	-47.42	266.00	3.04
BAJAJ-AUTO	18,05,500	9,41,250	-47.87	2844.00	0.76
CENTURYTEX	2541600	1273800	-49.88	935.10	0.38
ADANIENT	20008000	9352000	-53.26	149.45	1.01
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
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Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TCS	97,91,500	58,69,500	-40.06	2268.95	-0.36
YESBANK	8,15,27,250	4,63,08,500	-43.20	109.65	-2.10
PEL	26,06,562	14,53,224	-44.25	1891.40	-2.77
UBL	6,81,800	3,68,200	-46.00	1339.85	-1.67

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