

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11923	11721	11822	11931	12032	12140	Buy	Buy	Buy
Sensex	39714	38989	39352	39737	40100	40485	Buy	Buy	Buy
Nifty Futures	11922	11714	11818	11932	12036	12151	Buy	Buy	Buy
Bank Nifty	31375	30100	30738	31261	31898	32421	Buy	Buy	Buy
CNX IT	16161	15979	16070	16134	16224	16288	Neutral	Buy	Buy
CNX Midcap	17959	17692	17825	17983	18117	18275	Buy	Neutral	Buy
CNX Small Cap	6548	6434	6491	6565	6622	6697	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39714.2	-117.8	-0.3
NIFTY	11922.8	-23.1	-0.2
MIDCAP	15096.2	34.8	0.2
SMLCAP	14867.0	-97.1	-0.7
BSEFMC	11518.1	-120.0	-1.0
AUTO	18446.0	-129.2	-0.7
POWER	2010.1	-25.6	-1.3
REALTY	2200.7	-1.3	-0.1
BSE IT	15781.6	186.1	1.2
BANKEX	35264.0	-186.2	-0.5
OILGAS	15734.4	137.9	0.9
METAL	10756.4	-116.8	-1.1

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.07	78.23	-0.20
26-Jun-19 USD-INR	69.87	70.07	-0.29
26-Jun-19 GBP-INR	88.03	88.63	-0.68
26-Jun-19 JPY-INR	64.29	63.97	0.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	639	1191	100
BSE	996	1592	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9474	8798	676
DII	3815	3421	394

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

## Market Commentary

Indian equity markets failed to sustain initial rally on Friday, as Sensex and Nifty settled with notable losses of 117 and 23 points, respectively. The markets made a firm start of the day, aided by industry body FICCI's economic outlook survey showing that India's GDP is likely to grow 6.5 per cent in the fourth quarter ended March 2019. FICCI survey has put forth an annual median GDP growth forecast for 2019-20 at 7.1 per cent and the projection for fiscal 2020-21 has been put at 7.2 per cent. Sentiments on the street were also positive with NITI Aayog Vice Chairman Rajiv Kumar's statement that a slew of 'big-bang' economic reforms that should please foreign investors are likely to be pursued in the first 100 days of Indian Prime Minister Narendra Modi's second term. Kumar further said that the reforms will include changes in labour laws, privatisation moves, and creation of land banks for new industrial development.

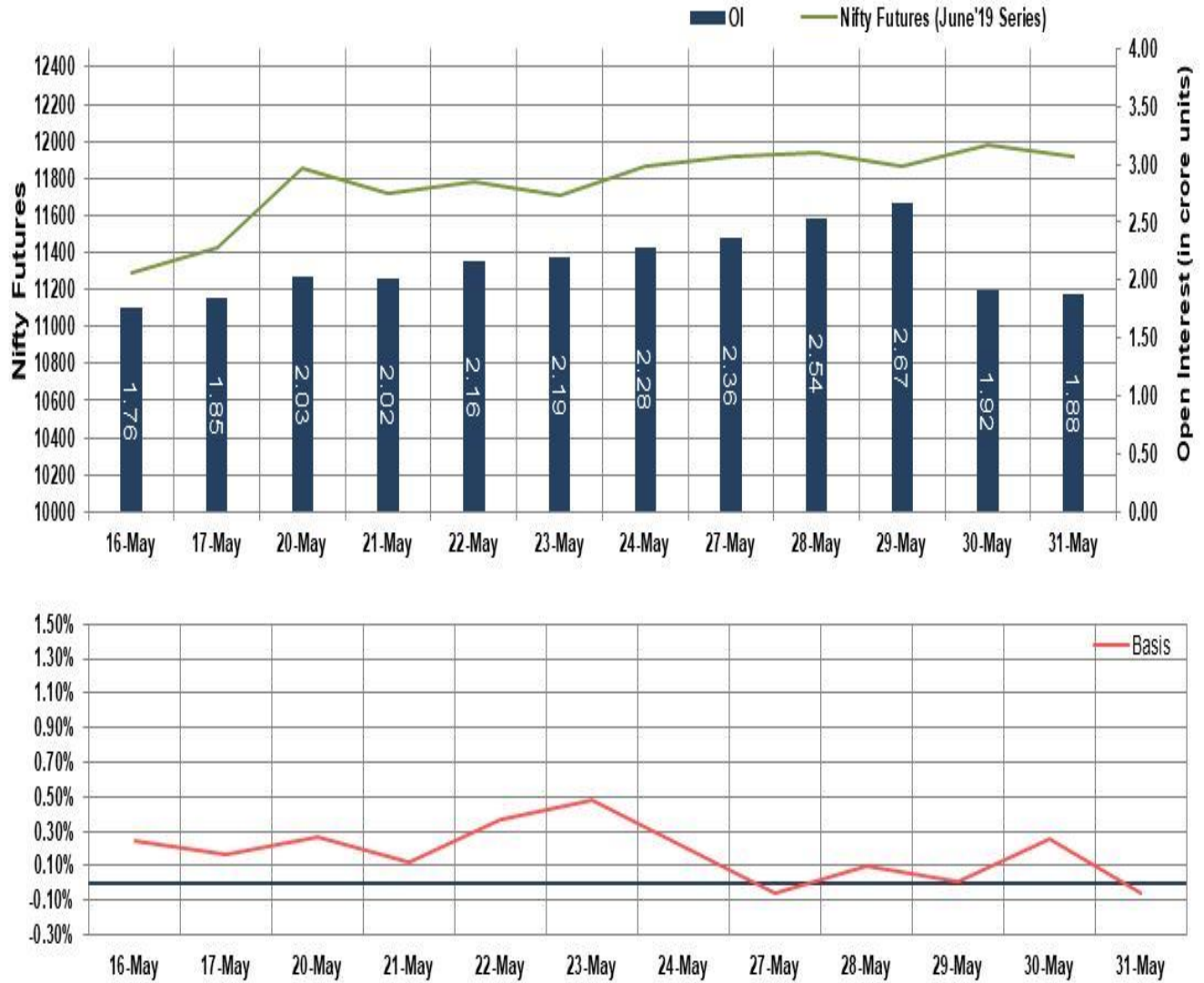
However, markets turned negative in afternoon deals to end lower, on the back of weak cues from global markets. Domestic sentiments got hit amid reports that the rupee witnessed high volatility in the forex market following the allocation of key portfolios in the newly elected government. Traders took a note of reports that the Reserve Bank of India (RBI) has announced calendar for issuance of Sovereign Gold Bonds for the first half of the current fiscal. The Sovereign Gold Bonds (SGB) will be issued every month from June 2019 to September 2019. Investors also took a note of a report that US-based India-centric business advocacy and strategic group has sought establishing an India Trade Representative under the Prime Minister's Office for all international trade negotiations to be handled by one office with a focused approach.

## Market Turnover & FII Derivative Data

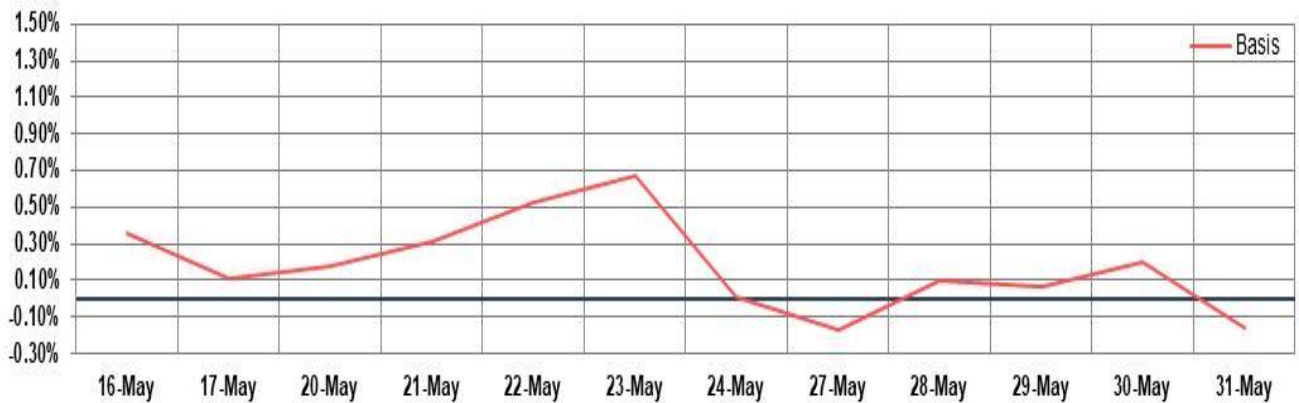
Market TO	Current	Previous	Net%
BSE CASH	2889	2330	24
NSE CASH	42197	37269	13
NSE FO	868091	2370654	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4202	4606	(405)
Ind. Options	182864	180171	2693
Stk. Futures	18667	16236	2431
Stk. Options	5340	5289	51

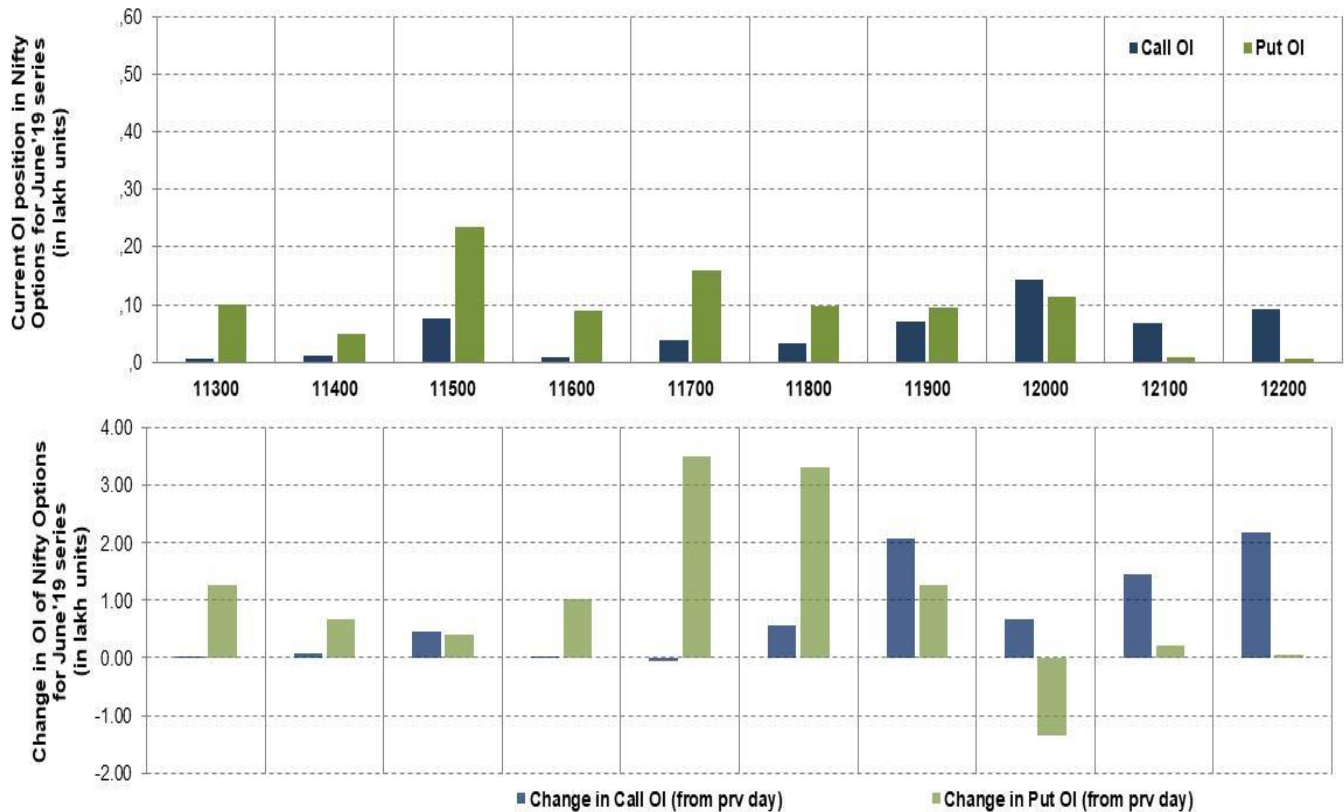
# Nifty Futures



## 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 0.07 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.43mn) and that for Puts was at 11,500 SP (2.34mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 31/05/19  
Avg Avg



Nifty Cash prices have settled at 11922.80 down by 0.19 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11850 and 11800 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
BERGEPAIN	30,36,000	39,93,000	31.52	328.90	8.76
VGUARD	17,88,000	23,16,000	29.53	236.25	2.07
UJJIVAN	26,40,000	31,90,400	20.85	363.05	5.94
CUMMINSIND	12,14,500	14,46,900	19.14	780.30	1.65
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	9,91,000	9,38,500	-5.30	1233.05	1.80
BATAINDIA	16,58,800	15,70,250	-5.34	1328.90	0.01
SUNTV	61,23,000	57,33,000	-6.37	550.35	0.25
NHPC	1,39,05,000	1,29,60,000	-6.80	24.90	0.81
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	90,28,000	1,01,80,000	12.76	45.85	-9.74
JISLJALEQS	2,41,02,000	2,70,36,000	12.17	49.60	-8.66
ITC	6,89,20,800	7,60,03,200	10.28	279.70	-3.72
APOLLOTYRE	87,21,000	96,12,000	10.22	193.10	-2.52
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	8,37,200	7,68,000	-8.27	983.00	-2.10
INDIANB	46,86,000	42,86,000	-8.54	276.05	-2.65
TORNTPHARM	5,96,500	5,45,500	-8.55	1556.95	-0.50
ENGINEERSIN	73,51,300	66,62,500	-9.37	122.05	-3.06

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