

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12089	11854	11971	12037	12154	12220	Buy	Buy	Buy
Sensex	40268	39498	39883	40096	40481	40694	Buy	Buy	Buy
Nifty Futures	12114	11846	11980	12049	12183	12252	Buy	Buy	Buy
Bank Nifty	31654	31148	31401	31538	31791	31928	Buy	Buy	Buy
CNX IT	16361	15970	16165	16278	16473	16586	Buy	Buy	Buy
CNX Midcap	18132	17784	17958	18055	18229	18325	Buy	Neutral	Buy
CNX Small Cap	6567	6489	6528	6551	6590	6613	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40267.6	553.4	1.4
NIFTY	12088.6	165.8	1.4
MIDCAP	15232.5	136.3	0.9
SMLCAP	14938.4	71.4	0.5
BSEFMC	11644.1	126.0	1.1
AUTO	18802.8	356.8	1.9
POWER	2020.1	9.9	0.5
REALTY	2224.2	23.4	1.1
BSE IT	15975.3	193.7	1.2
BANDEX	35547.4	283.4	0.8
OILGAS	15874.9	140.5	0.9
METAL	10946.9	190.5	1.8

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	77.84	78.07	-0.30
26-Jun-19 USD-INR	69.44	69.87	-0.62
26-Jun-19 GBP-INR	87.87	88.03	-0.18
26-Jun-19 JPY-INR	64.17	64.29	-0.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	639	1191	100
BSE	892	931	115

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7752	4683	3068
DII	2587	3050	(462)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equities hit lifetime closing high on Monday, with Sensex and Nifty settling above their crucial psychological levels of 40,200 and 12,000, respectively, first time. The start of the day was firm, as Goods and Services Tax (GST) collections touched Rs 1 lakh crore in May 2019 as compared to Rs 94,016 crore in the year ago period. The total gross GST revenue collected in the month of May, 2019 was Rs 1,00,289 crore of which CGST (Central GST) was Rs 17,811 crore, SGST (State GST) was Rs 24,462 crore, IGST (Integrated GST) was Rs 49,891 crore and Cess was Rs 8,125 crore. Adding more optimism, Indian manufacturing sector growth gained momentum in the month of May, on the back of faster expansions in output and order books. Aggregate manufacturing output increased at the quickest pace in three months. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - surged to 52.7 in May from 51.8 in April.

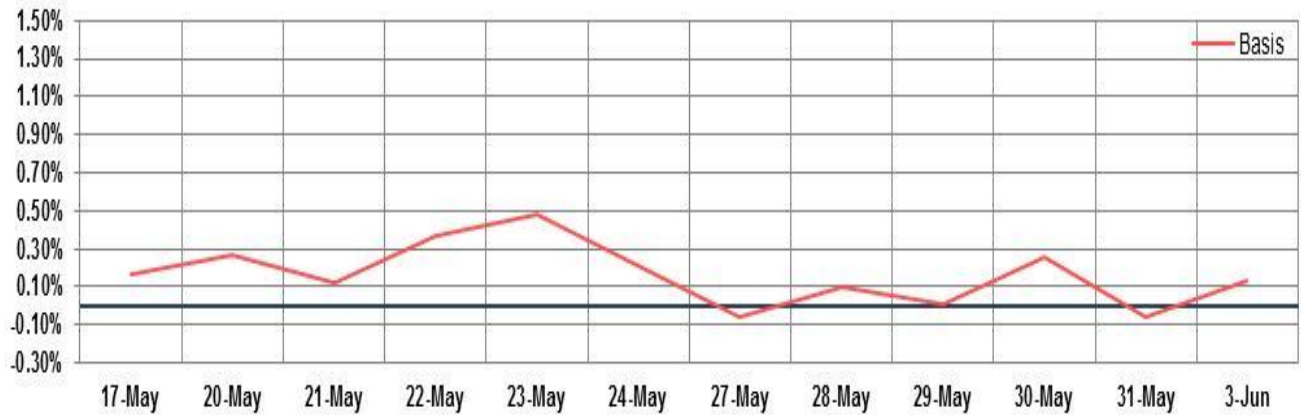
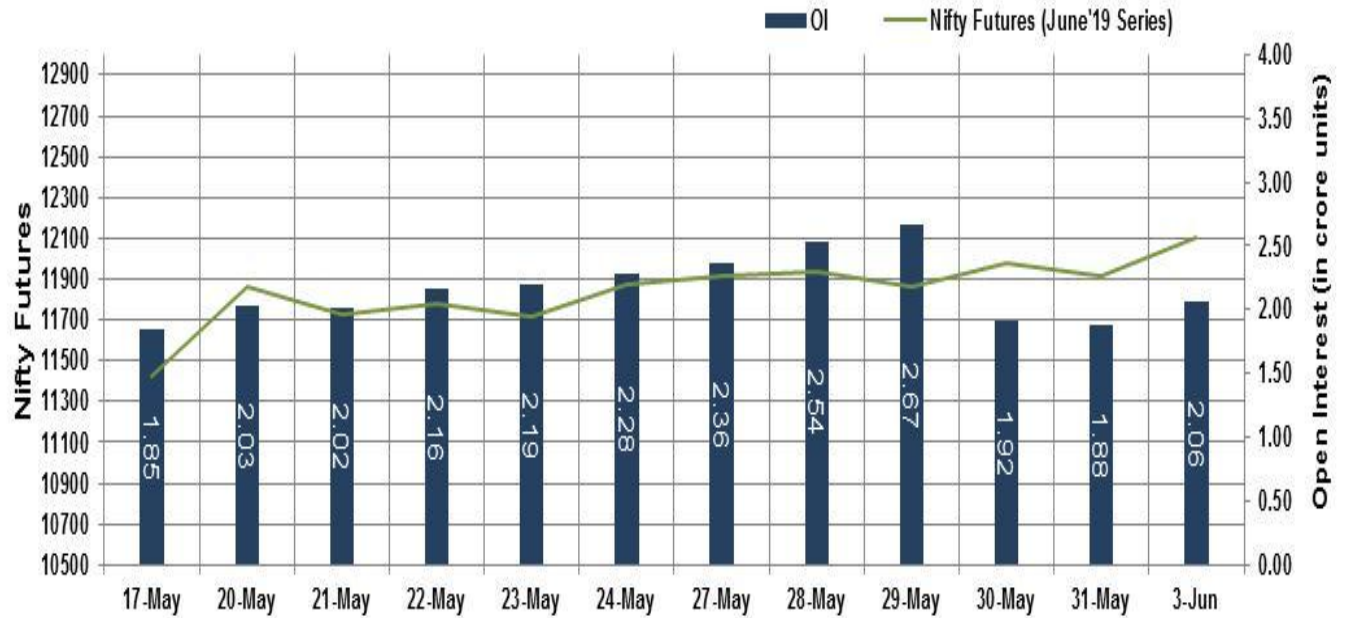
Back home, stocks related to the pharmaceuticals industry ended higher after Fitch Ratings said that rising revenues in the domestic market have helped Indian pharma companies counterbalance the ongoing pricing pressure on generic drugs in the US in the financial year ended March 31. Further, banking sector stocks also surged, despite rating agency Fitch's statement that the performance of India's banking sector is likely to be below average for the next two years because it is struggling with poor asset quality and weak core capitalization.

Market Turnover & FII Derivative Data

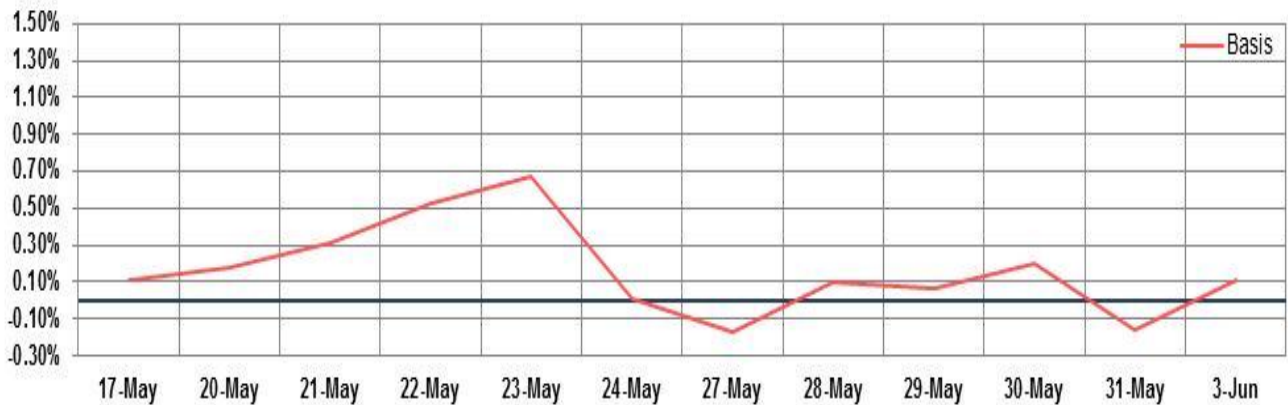
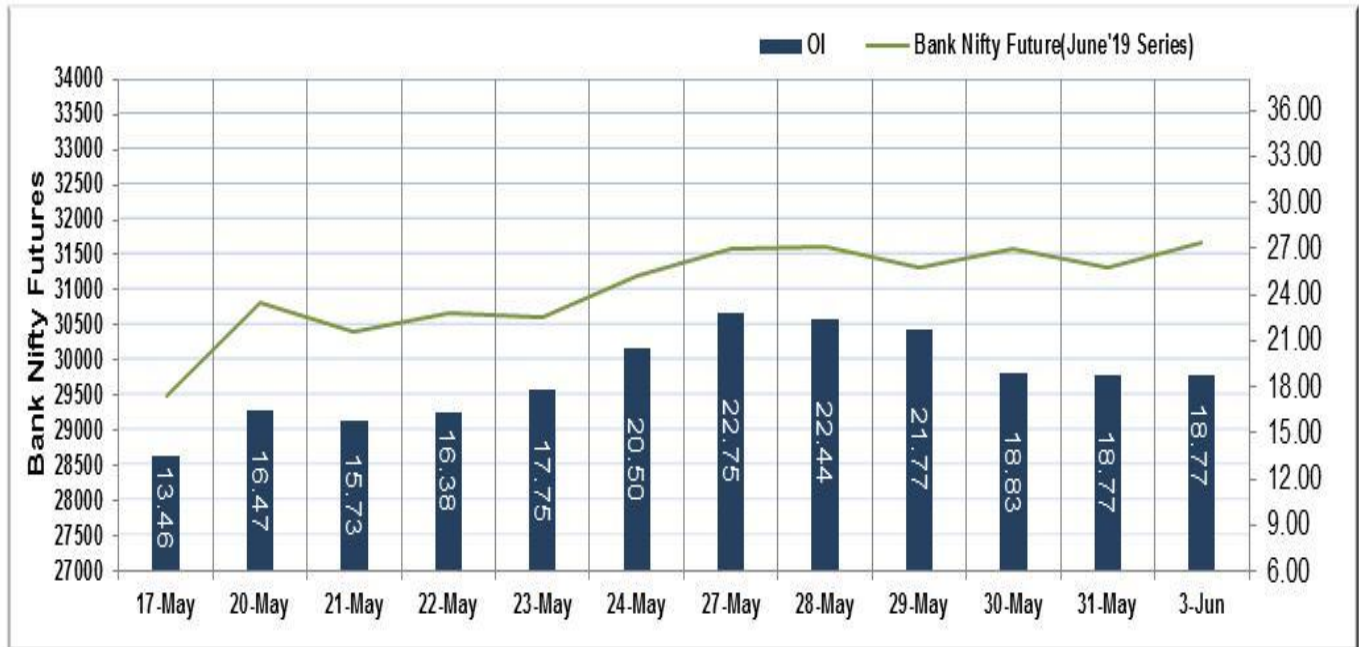
Market TO	Current	Previous	Net%
BSE CASH	3993	2889	38
NSE CASH	33473	42197	(21)
NSE FO	858375	868091	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5795	3499	2296
Ind. Options	171348	170215	1133
Stk. Futures	13336	11977	1359
Stk. Options	4394	4437	(43)

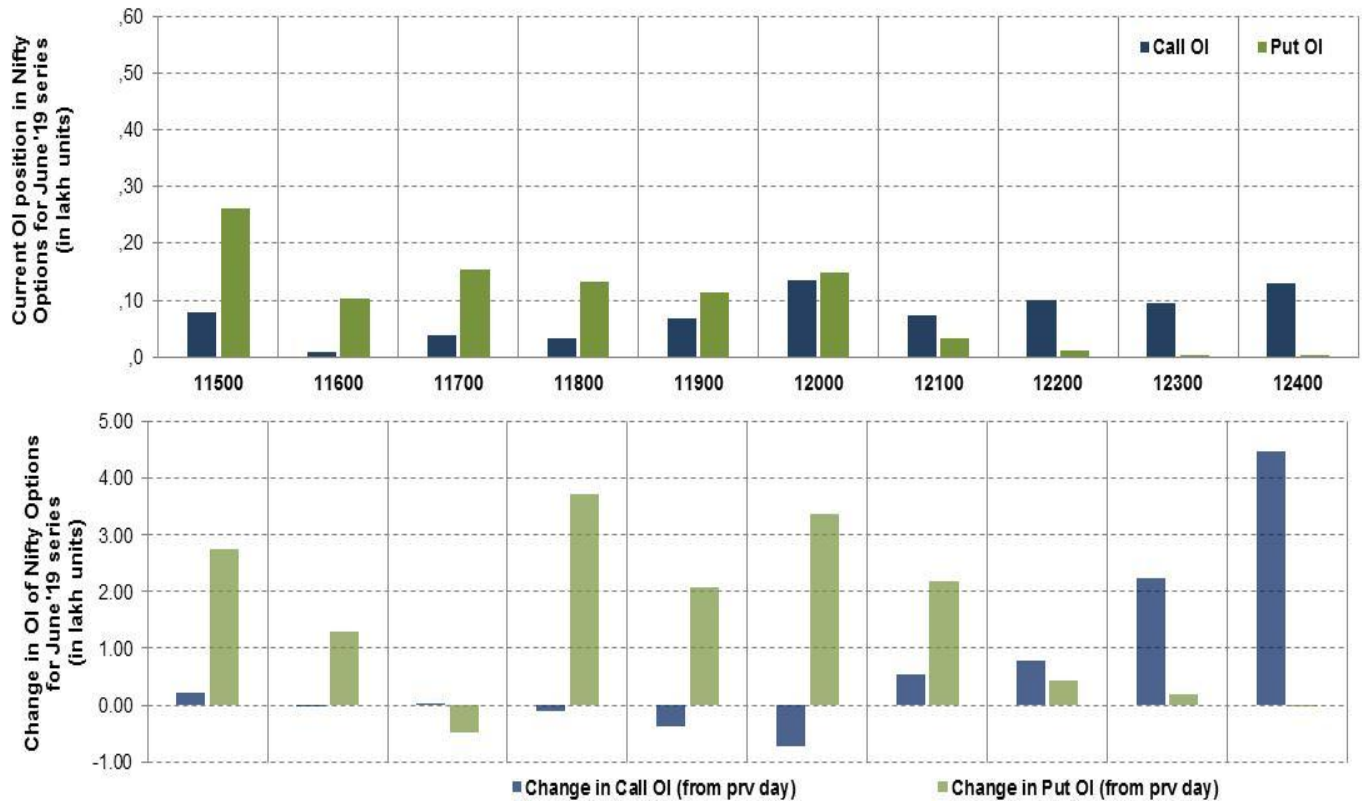
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.27 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.36mn) and that for Puts was at 11,500 SP (2.61mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/06/19

Avg Avg



Nifty Cash prices have settled at 12088.55 up by 1.39 percent from the previous close. On the upper side it has resistance of 12150 and 12200 levels, while lower side it has support of 12000 and 11950 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
APOLLOHOSP	938,500	1,506,000	60.47	1354.00	9.81
JUSTDIAL	2,458,400	3,059,000	24.43	743.00	3.95
IGL	2,667,500	3,313,750	24.23	339.00	0.30
COLPAL	2,228,800	2,623,600	17.71	1170.90	1.83
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	2,224,200	2,198,900	-1.14	436.80	3.90
TV18BRDCST	44,421,000	43,862,000	-1.26	28.25	0.71
BERGEPAIN	3,993,000	3,861,000	-3.31	329.80	0.27
APOLLOTYRE	9,612,000	9,237,000	-3.90	194.70	0.83
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	456,500	629,200	37.83	402.60	-0.40
GAIL	9,598,533	11,270,740	17.42	360.10	-0.40
KSCL	657,000	771,000	17.35	538.00	-1.91
UJJIVAN	3,190,400	3,707,200	16.20	361.05	-0.55
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	3,885,000	3,857,000	-0.72	63.50	-0.31
BSOFT	3,172,500	3,143,250	-0.92	95.60	-0.21
GSFC	8,770,200	8,591,600	-2.04	107.10	-1.24
IRB	7,459,200	7,289,600	-2.27	122.55	-1.21

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