

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11871	11718	11794	11846	11922	11974	Neutral	Buy	Buy
Sensex	39616	39109	39363	39533	39786	39956	Neutral	Buy	Buy
Nifty Futures	11888	11742	11815	11874	11947	12006	Neutral	Buy	Buy
Bank Nifty	31067	30432	30749	30944	31262	31457	Neutral	Buy	Buy
CNX IT	16110	15897	16003	16079	16186	16262	Buy	Buy	Buy
CNX Midcap	17782	17489	17636	17762	17909	18035	Neutral	Buy	Buy
CNX Small Cap	6432	6324	6378	6424	6478	6525	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39615.9	86.2	0.2
NIFTY	11870.7	26.9	0.2
MIDCAP	14906.4	-24.7	-0.2
SMLCAP	14657.1	-15.6	-0.1
BSEFMC	11531.7	-29.8	-0.3
AUTO	18490.2	-66.3	-0.4
POWER	1995.3	-15.1	-0.8
REALTY	2162.4	-11.6	-0.5
BSE IT	15738.6	60.5	0.4
BANKEX	34866.1	212.7	0.6
OILGAS	15225.5	-37.4	-0.3
METAL	10778.6	-54.8	-0.5

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.52	78.10	0.54
26-Jun-19 USD-INR	69.58	69.41	0.25
26-Jun-19 GBP-INR	88.54	88.25	0.33
26-Jun-19 JPY-INR	64.19	64.22	-0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	709	1123	96
BSE	1038	1452	131

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3032	3511	(479)
DII	2490	2310	180

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended volatile session with marginal gains on Friday, with Sensex and Nifty settling above their crucial psychological levels of 39,600 and 11,850, respectively. After a cautious start, key indices swung between green and red terrain, with the India Meteorological Department's (IMD) statement that the arrival of the monsoon in the national capital is likely to be delayed by two-three days, though the city is expected to receive normal rainfall. It said normally, the monsoon reaches Delhi by June 29. Since there is a delay in its onset in the southern peninsula, the wind system is likely to take two-three days longer to reach northwest India. Traders got anxious, amid a private report stating that marked slowdown in Asia's third-largest economy pushed growth concerns to the top of the Reserve Bank of India's (RBI's) agenda, suggesting more policy easing will follow its third interest-rate cut of the year.

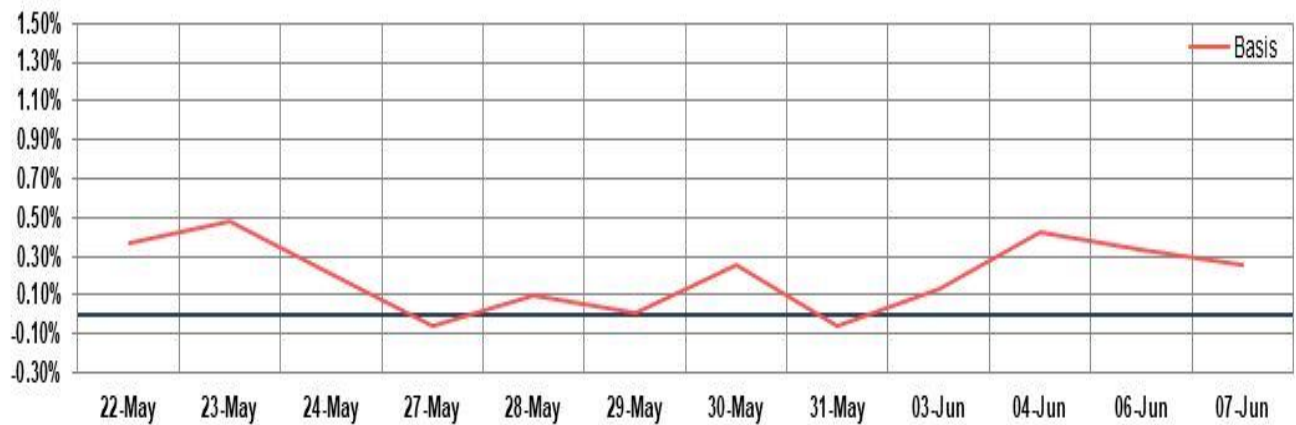
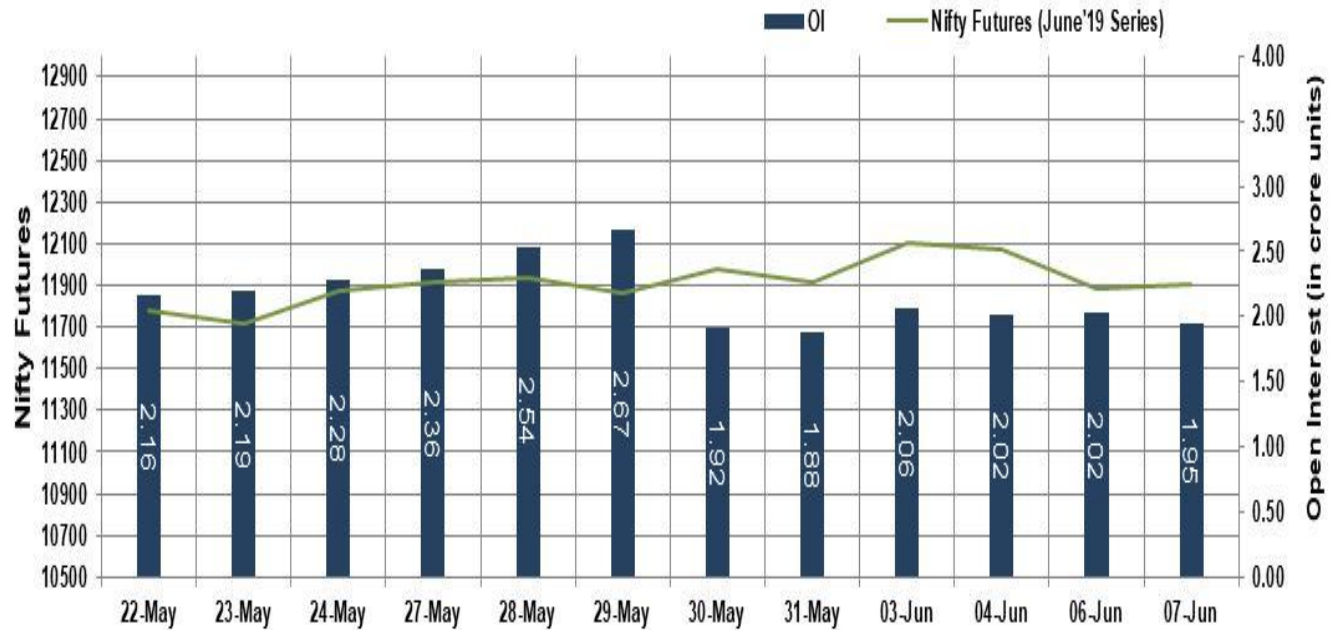
In the last leg of trade, markets staged recovery to settle the day above their neutral lines, tracking firm global markets. The street got relief with Commerce and Industry minister Piyush Goyal's statement that the repo rate cut by the RBI will help boost India's economy by making loans affordable to MSMEs, exporters and home buyers. He also added that removal of charges on NEFT and RTGS transactions will bring great relief to the people and will help in promoting Digital India initiative. Adding some comfort, industry chambers hailed the RBI's decision to cut lending rate by 0.25 per cent as a welcome step to boost demand and revive economy.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3374	2650	27
NSE CASH	30407	37909	(20)
NSE FO	943059	2474907	(62)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2979	3266	(287)
Ind. Options	208836	208384	452
Stk. Futures	12488	12180	307
Stk. Options	5252	5196	56

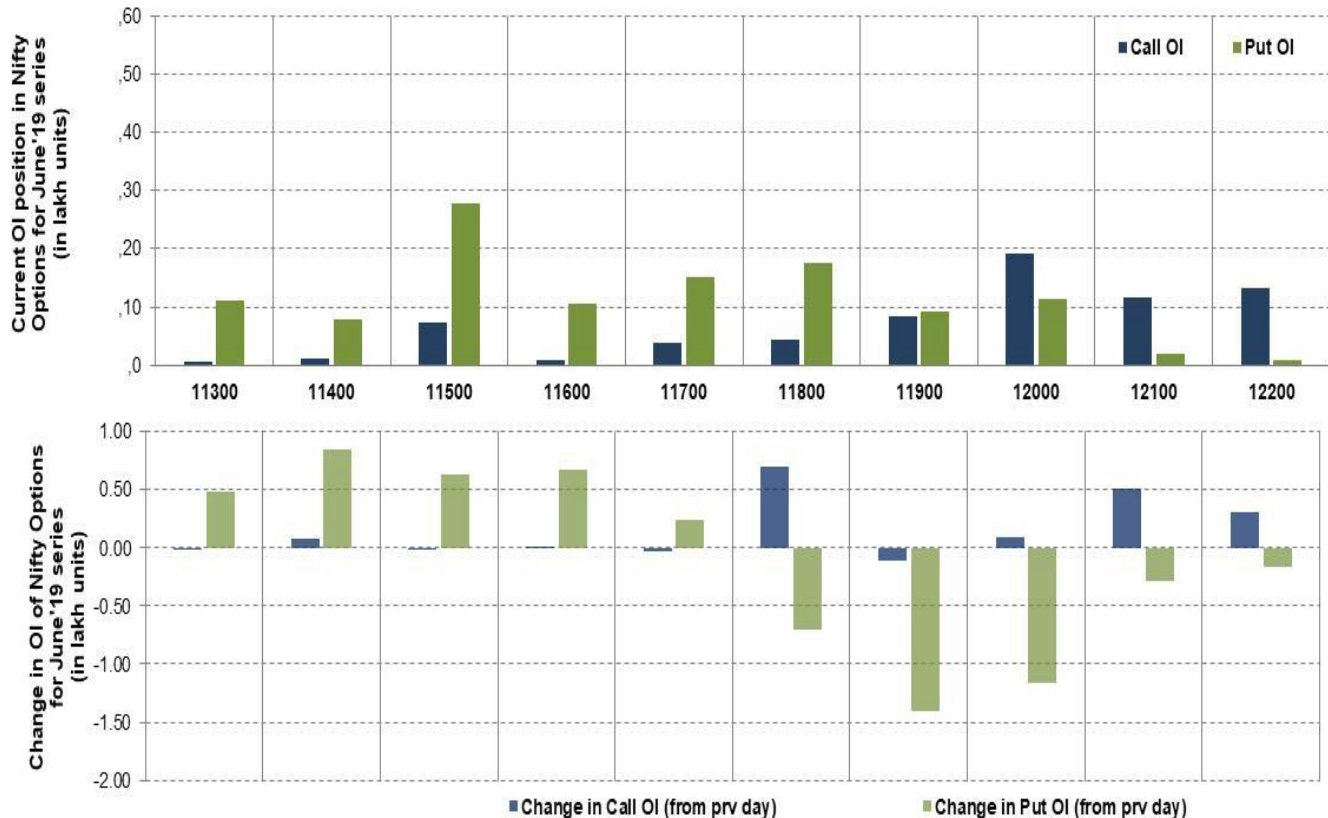
Nifty Futures



Bank Nifty Futures



Nifty Options

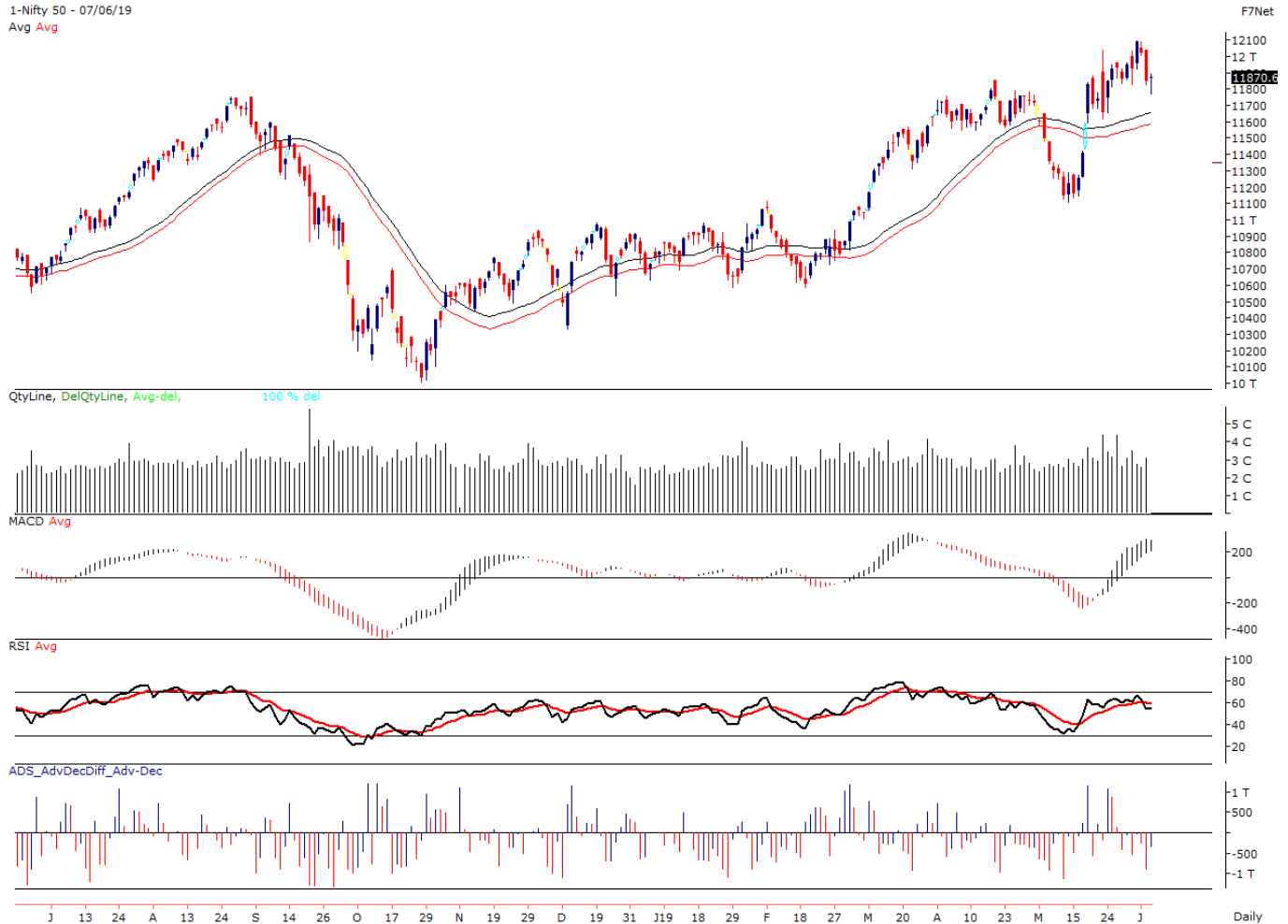


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the June month expiry was the most active call with an addition of 0.01 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.91mn) and that for Puts was at 11,500 SP (2.80mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/06/19
 Avg Avg



Nifty Cash prices have settled at 11870.65 up by 0.23 percent from the previous close. On the upper side it has resistance of 11950 and 12000 levels, while lower side it has support of 11800 and 11750 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	11,14,000	12,60,500	13.15	1395.40	3.46
TATAGLOBAL	95,33,250	1,04,33,250	9.44	257.15	1.82
DCBBANK	31,99,500	34,42,500	7.59	239.60	2.81
VOLTAS	43,87,000	47,14,000	7.45	619.25	5.07
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	64,92,000	61,10,000	-5.88	280.05	1.91
CHOLAFIN	6,25,500	5,87,000	-6.16	1484.35	0.75
STAR	23,71,600	22,22,000	-6.31	415.45	1.80
NCC	4,24,32,000	3,96,00,000	-6.67	97.60	1.56
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	18,00,500	19,95,500	10.83	614.10	-2.66
BATAINDIA	14,28,350	15,46,600	8.28	1374.70	-1.02
MGL	7,45,800	8,05,800	8.05	854.75	-2.21
APOLLOTYRE	1,01,61,000	1,09,56,000	7.82	191.30	-1.34
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELINFRA	1,49,86,400	1,40,11,400	-6.51	73.10	-13.18
SUNTV	68,31,000	62,72,000	-8.18	541.35	-0.36
PCJEWELLER	1,36,04,500	1,20,38,000	-11.51	52.10	-4.23
DHFL	2,35,99,500	2,08,12,500	-11.81	82.75	-3.89

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