

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11844	11695	11769	11905	11979	12114	Neutral	Buy	Buy
Sensex	39530	39045	39287	39723	39966	40401	Neutral	Buy	Buy
Nifty Futures	11886	11744	11815	11937	12008	12130	Neutral	Buy	Buy
Bank Nifty	30857	30326	30592	31067	31332	31807	Neutral	Buy	Buy
CNX IT	16012	15886	15949	16054	16117	16223	Neutral	Buy	Buy
CNX Midcap	17819	17588	17704	17909	18024	18229	Neutral	Neutral	Buy
CNX Small Cap	6434	6311	6372	6473	6534	6635	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39529.7	-553.8	-1.4
NIFTY	11843.8	-177.9	-1.5
MIDCAP	14931.1	-268.5	-1.8
SMLCAP	14672.7	-237.9	-1.6
BSEFMC	11561.4	-56.5	-0.5
AUTO	18556.6	-187.3	-1.0
POWER	2010.4	-9.9	-0.5
REALTY	2174.0	-40.7	-1.8
BSE IT	15678.1	-37.3	-0.2
BANDEX	34653.4	-829.1	-2.3
OILGAS	15263.0	-479.3	-3.0
METAL	10833.4	-144.2	-1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.10	78.30	-0.26
26-Jun-19 USD-INR	69.41	69.41	0.00
26-Jun-19 GBP-INR	88.25	88.16	0.10
26-Jun-19 JPY-INR	64.22	64.36	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	468	1380	96
BSE	740	1859	133

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6977	8426	(1449)
DII	4051	4702	(651)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday was yet another bad day for Indian equity benchmarks, as both the larger peers, Sensex and Nifty closed with steep losses of over a percent, even though the Reserve Bank of India (RBI) cut repo rate by 25 basis points to lowest in nine years and changed policy stance to 'Accommodative' from 'Neutral'. After a cautious start, markets remained under the grip of bears, amid reports that India's services sector growth eased further in the month of May, as disruptions arising from the elections in the earlier part of the month hampered growth of new work intakes. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index eased to 50.2 in May from 51 in April. However, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services -- was at 51.7 in May, unchanged from April.

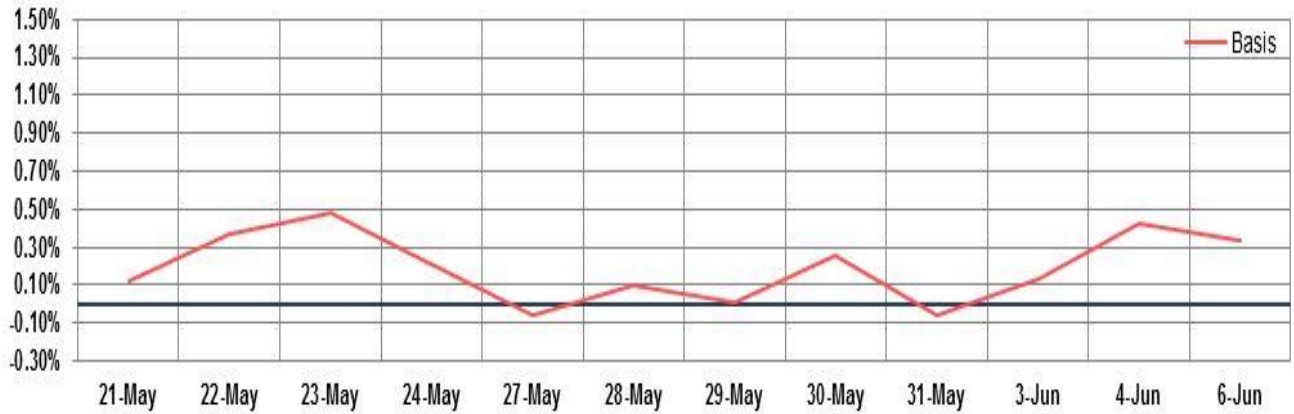
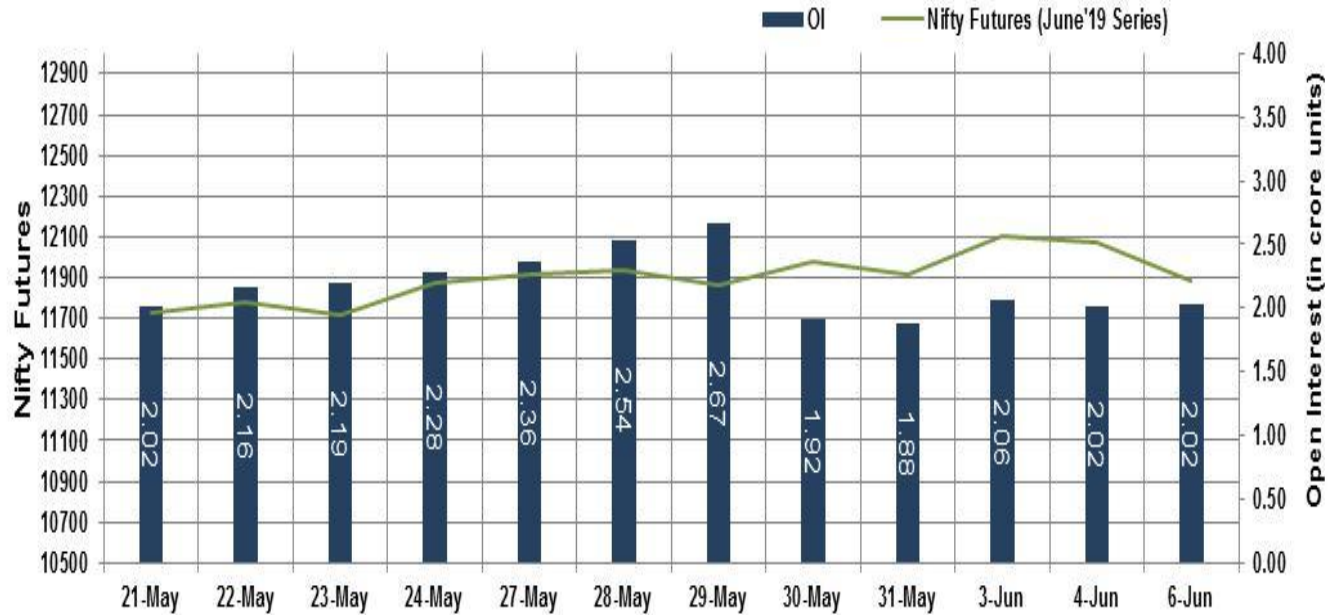
Back home, banking stocks remained in watch, amid reports that the Reserve Bank will issue a revised circular on bad loan recognition within the next three-four days, replacing the February 12 circular that was struck down by the apex court. Stocks related to the steel and construction industries remained in focus with credit rating agency ICRA's report stating that while the performance of domestic steelmakers is likely to be lower in the first quarter of the current financial year as compared the previous year due to several headwinds, the construction sector will be at the forefront of demand recovery in the second half.

Market Turnover & FII Derivative Data

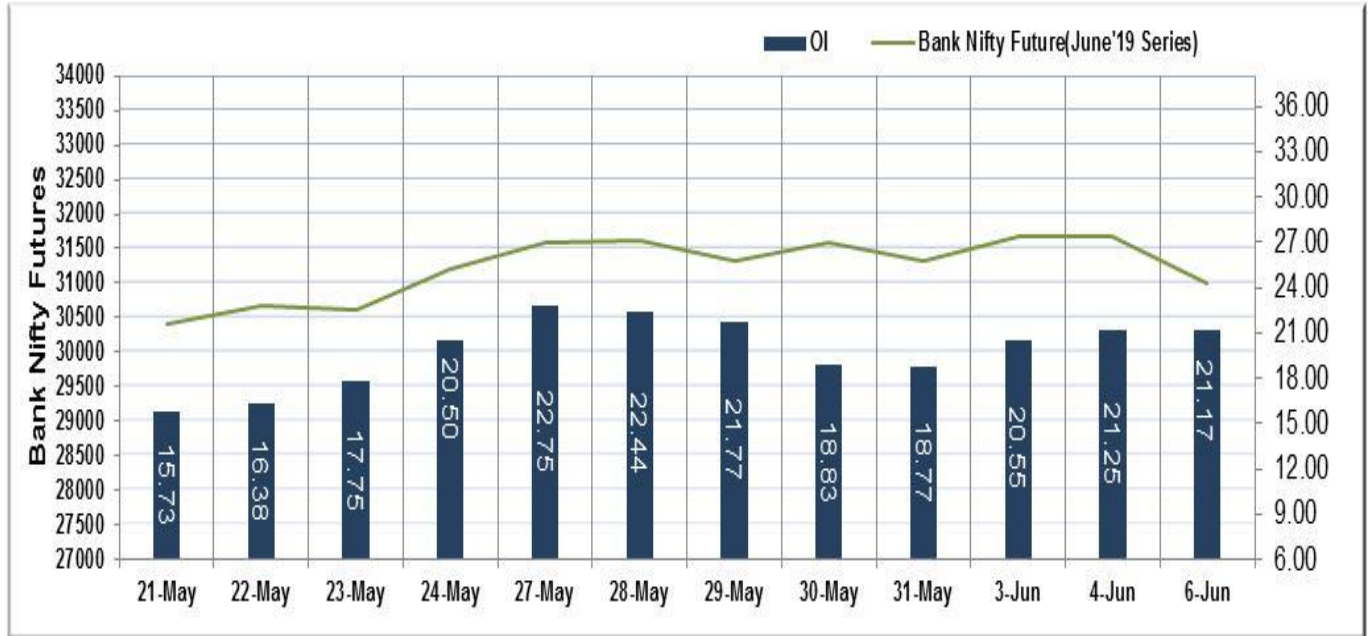
Market TO	Current	Previous	Net%
BSE CASH	2650	2625	1
NSE CASH	37909	31522	20
NSE FO	2474907	948526	161

FII Derivatives	Buy	Sell	Net
Ind. Futures	4026	5500	(1473)
Ind. Options	380491	375500	4991
Stk. Futures	16081	16292	(211)
Stk. Options	5605	5635	(30)

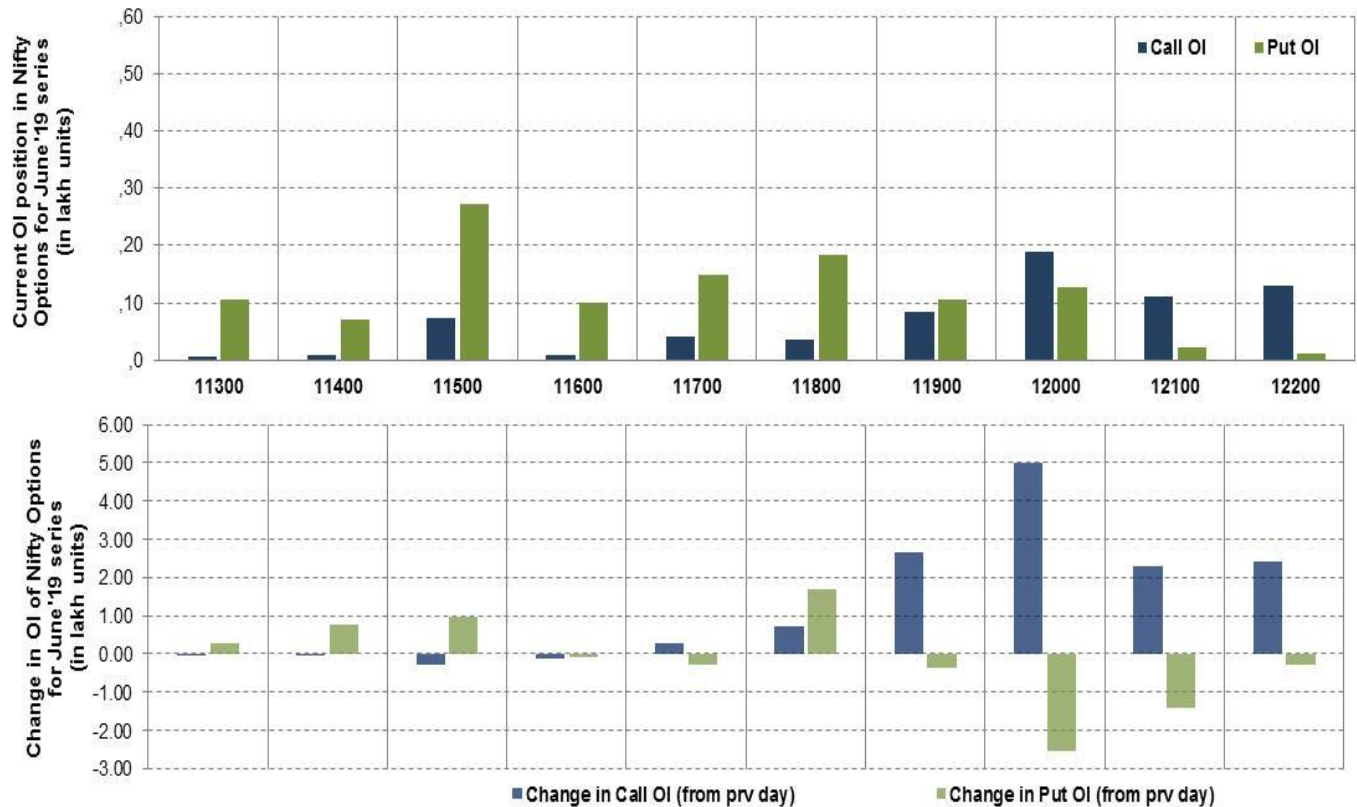
Nifty Futures



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 0.50 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.89mn) and that for Puts was at 11,500 SP (2.71mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/06/19

Avg Avg



Nifty Cash prices have settled at 11843.75 down by 1.48 percent from the previous close. On the upper side it has resistance of 11900 and 11950 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
SUNTV	6,270,000	6,831,000	8.95	543.30	0.47
IGL	2,813,250	2,948,000	4.79	345.80	0.14
NTPC	43,228,800	43,939,200	1.64	136.80	0.92
COALINDIA	24,202,200	24,587,200	1.59	269.65	1.81
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	51,523,200	50,059,200	-2.84	728.60	0.50
MINDTREE	1,572,600	1,527,000	-2.90	963.05	0.05
UPL	10,284,000	9,983,400	-2.92	1014.65	0.14
APOLLOHOSP	1,150,500	1,114,000	-3.17	1348.70	0.74
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GAIL	9,897,237	15,564,610	57.26	318.00	-11.74
SYNDIBANK	18,930,000	22,185,000	17.19	33.00	-10.08
RELCAPITAL	11,565,000	13,441,500	16.23	104.70	-13.08
DHFL	20,389,500	23,599,500	15.74	86.10	-22.19
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	3,489,600	3,160,000	-9.45	356.05	-2.51
BEML	1,353,800	1,224,300	-9.57	961.60	-3.41
CGPOWER	13,140,000	11,868,000	-9.68	34.05	-4.49
IDBI	29,630,000	26,590,000	-10.26	37.25	-6.76

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