

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11923	11820	11871	11923	11975	12026	Buy	Buy	Buy
Sensex	39616	39109	39363	39533	39786	39956	Buy	Buy	Buy
Nifty Futures	11942	11818	11880	11937	11999	12056	Buy	Buy	Buy
Bank Nifty	31034	30581	30808	31088	31314	31594	Neutral	Buy	Buy
CNX IT	16362	16069	16216	16299	16445	16528	Buy	Buy	Buy
CNX Midcap	17791	17584	17688	17809	17913	18035	Neutral	Buy	Buy
CNX Small Cap	6398	6302	6350	6418	6466	6533	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39784.5	168.6	0.4
NIFTY	11922.7	52.1	0.4
MIDCAP	14923.1	16.7	0.1
SMLCAP	14584.6	-72.5	-0.5
BSEFMC	11658.6	127.0	1.1
AUTO	18532.5	42.3	0.2
POWER	2002.8	7.5	0.4
REALTY	2166.2	3.8	0.2
BSE IT	16019.2	280.7	1.8
BANDEX	34832.9	-33.2	-0.1
OILGAS	15042.1	-183.4	-1.2
METAL	10825.6	47.0	0.4

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.94	78.52	0.53
26-Jun-19 USD-INR	69.76	69.58	0.26
26-Jun-19 GBP-INR	88.49	88.54	-0.06
26-Jun-19 JPY-INR	64.26	64.19	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	701	1139	97
BSE	985	1636	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3739	3522	216
DII	2245	2075	171

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses managed to settle with notable gains on Monday, with both the larger peers, Sensex and Nifty, closing higher by over 0.40% each. The start of the day was fabulous, aided by the Reserve Bank of India (RBI) Governor Shaktikanta Das' statement that the revised guidelines to deal with stressed assets will sustain improvement in credit culture that have been ushered in by the efforts of the Government and the Reserve Bank so far and will go a long way in promoting a strong and resilient financial system in India. Traders also took support with a report that foreign investors have pumped in a net amount of Rs 7,095 crore into the Indian capital markets during the first week of June in anticipation of continued policy reforms.

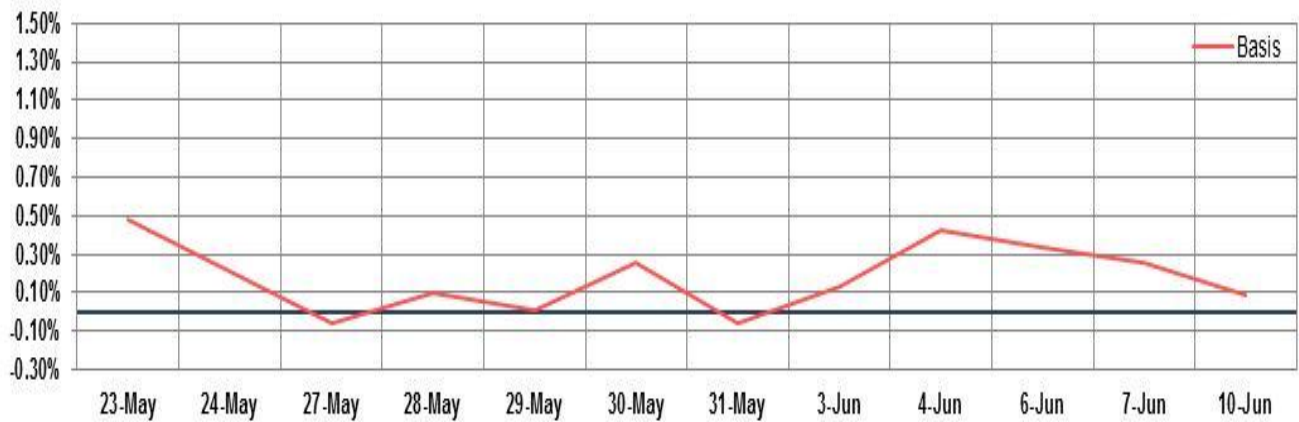
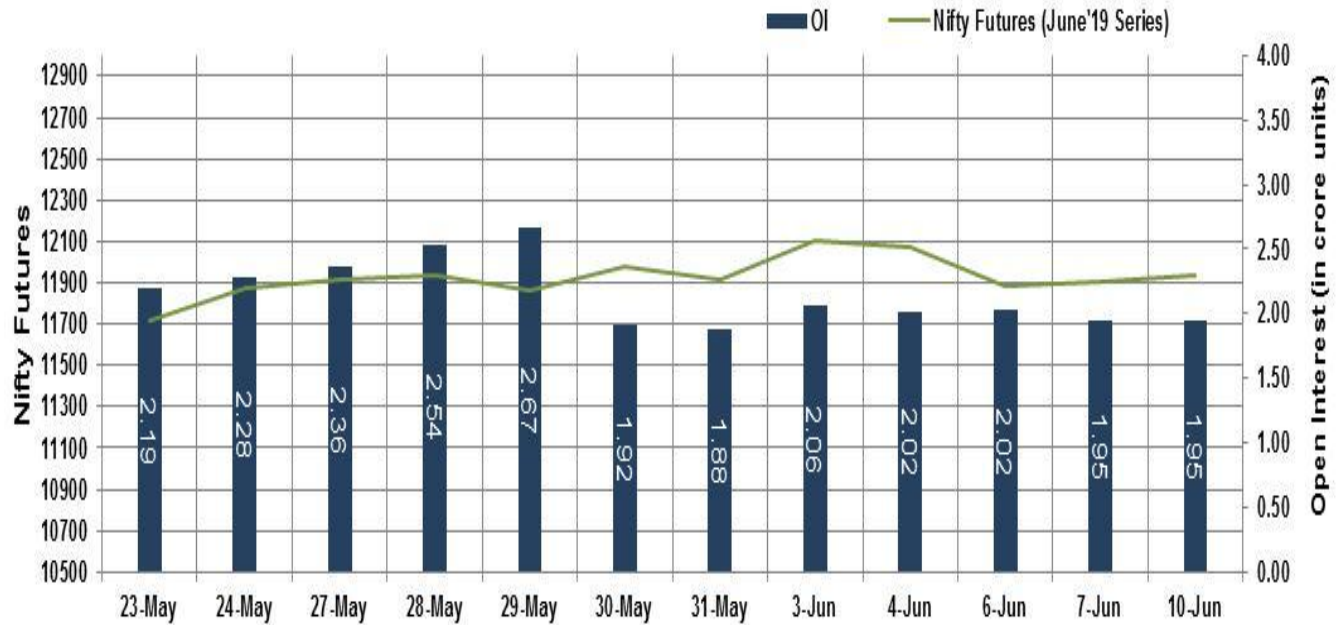
On the global front, European markets were trading in green, even though the UK economy contracted for the second straight month in April on weak manufacturing. The data from the Office for National Statistics showed that gross domestic product fell 0.4 percent on a monthly basis after easing 0.1 percent in March. Asian markets ended in green, after Chinese trade data topped forecasts, helping ease investor concerns surrounding slowing global growth. China's exports grew 1.1 percent last month after falling 2.7 percent in April. Imports, however, plummeted 8.5 percent after rising 4.0 percent in April given softening external conditions.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2080	3374	(38)
NSE CASH	26822	30407	(12)
NSE FO	948238	943059	1

FII Derivatives	Buy	Sell	Net
Ind. Futures	2984	3059	(76)
Ind. Options	212227	212029	198
Stk. Futures	10806	10575	231
Stk. Options	4431	4577	(147)

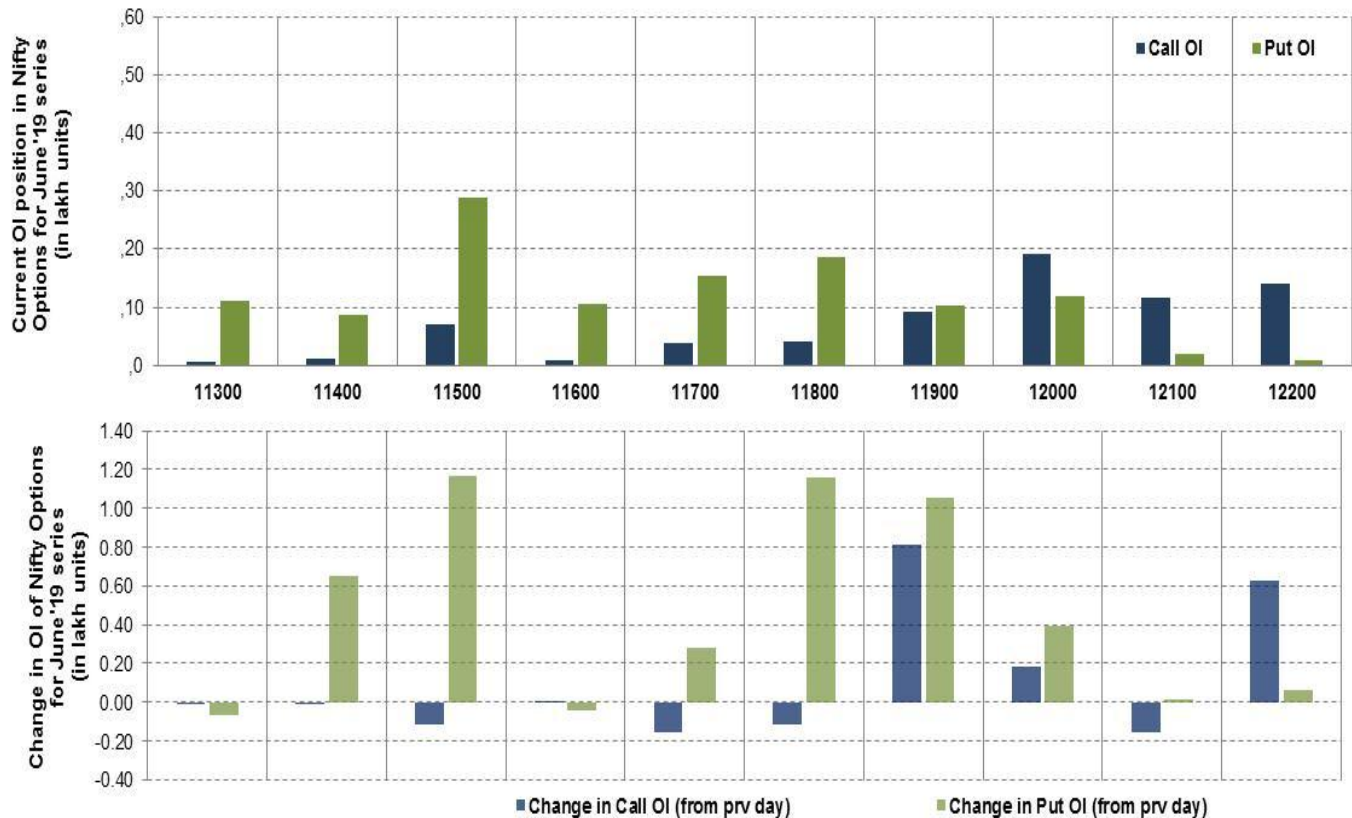
Nifty Futures



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 0.02 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.93mn) and that for Puts was at 11,500 SP (2.89mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/06/19

Avg Avg



Nifty Cash prices have settled at 11922.7 up by 0.44 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
BATAINDIA	1,546,600	1,892,550	22.37	1420.35	3.32
MANAPPURAM	11,016,000	11,892,000	7.95	138.45	4.61
IGL	2,766,500	2,975,500	7.55	340.70	0.78
RECLTD	25,122,000	26,070,000	3.77	152.80	0.56
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	484,000	455,000	-5.99	1022.15	1.88
STAR	2,222,000	2,082,300	-6.29	430.25	3.56
AMARAJABAT	1,353,800	1,254,400	-7.34	631.35	1.97
REPCOHOME	510,400	471,900	-7.54	389.00	1.05
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	3,864,000	4,399,500	13.86	379.50	-0.85
RELCAPITAL	14,065,500	15,907,500	13.10	82.55	-10.22
GAIL	15,617,950	17,490,190	11.99	308.70	-2.14
TATACOMM	1,795,000	1,935,000	7.80	506.90	-3.74
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CESC	1,118,700	1,058,200	-5.41	765.90	-0.81
APOLLOHOSP	1,260,500	1,172,000	-7.02	1377.20	-1.30
JUSTDIAL	2,682,400	2,441,600	-8.98	720.35	-1.45
SUZLON	227,088,000	205,580,000	-9.47	4.65	-11.43

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