

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	11914	11773	11844	11887	11958	12002	Neutral	Buy	Buy
Sensex	39741	39328	39535	39668	39874	40007	Neutral	Buy	Buy
Nifty Futures	11920	11788	11854	11902	11968	12016	Neutral	Buy	Buy
Bank Nifty	30976	30485	30731	30884	31129	31282	Neutral	Buy	Buy
CNX IT	16317	16201	16259	16340	16398	16480	Neutral	Buy	Buy
CNX Midcap	17727	17462	17595	17675	17807	17887	Neutral	Buy	Buy
CNX Small Cap	6349	6245	6297	6338	6389	6430	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39741.4	-15.5	0.0
NIFTY	11914.1	7.9	0.1
MIDCAP	14873.0	-49.5	-0.3
SMLCAP	14476.4	-72.3	-0.5
BSEFMC	11633.7	-20.2	-0.2
AUTO	18305.7	-80.7	-0.4
POWER	2004.3	11.2	0.6
REALTY	2138.0	13.2	0.6
BSE IT	15956.1	-124.7	-0.8
BANKEX	34815.2	35.0	0.1
OILGAS	15119.8	-28.5	-0.2
METAL	10999.5	-23.4	-0.2

Currency Futures	Close	Pre. Pts	% Chg
26-Jun-19 EUR-INR	78.67	78.75	-0.11
26-Jun-19 USD-INR	69.60	69.46	0.20
26-Jun-19 GBP-INR	88.28	88.53	-0.28
26-Jun-19 JPY-INR	64.20	64.17	0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	589	1224	98
BSE	922	1611	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5024	4851	172
DII	2241	2686	(445)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks staged recovery to end flat on Thursday, with Sensex and Nifty reclaiming their crucial psychological levels of 39,700 and 11,900, respectively. The markets made a negative start of the day, as India's retail inflation based on Consumer Price Index (CPI) jumped to a seven-month high of 3.05% in May. As per the data, the jump in the CPI was mainly due to rise in prices of kitchen items like vegetables, meat and fish. Domestic sentiments remained lackluster throughout the day, amid reports that deal making through the private equity/venture capital routes saw a sharp 54 percent dip in May at a low \$2.8 billion due to fewer large deals. There were 82 deals involving PE/VC investments of \$2.8 billion in May. The dip comes amid data release of sagging GDP growth fuelled largely by a fall in consumption which has been the one of the favourite for investors as well.

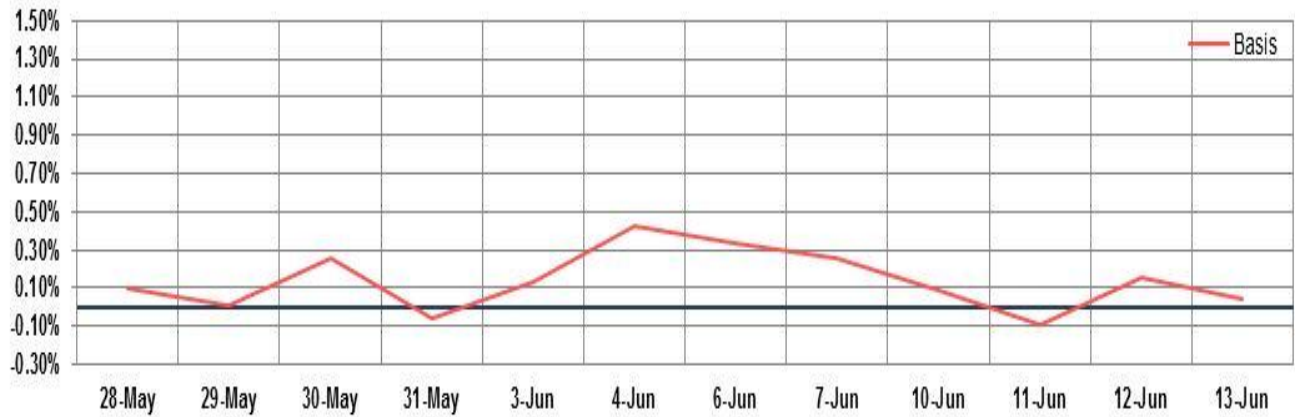
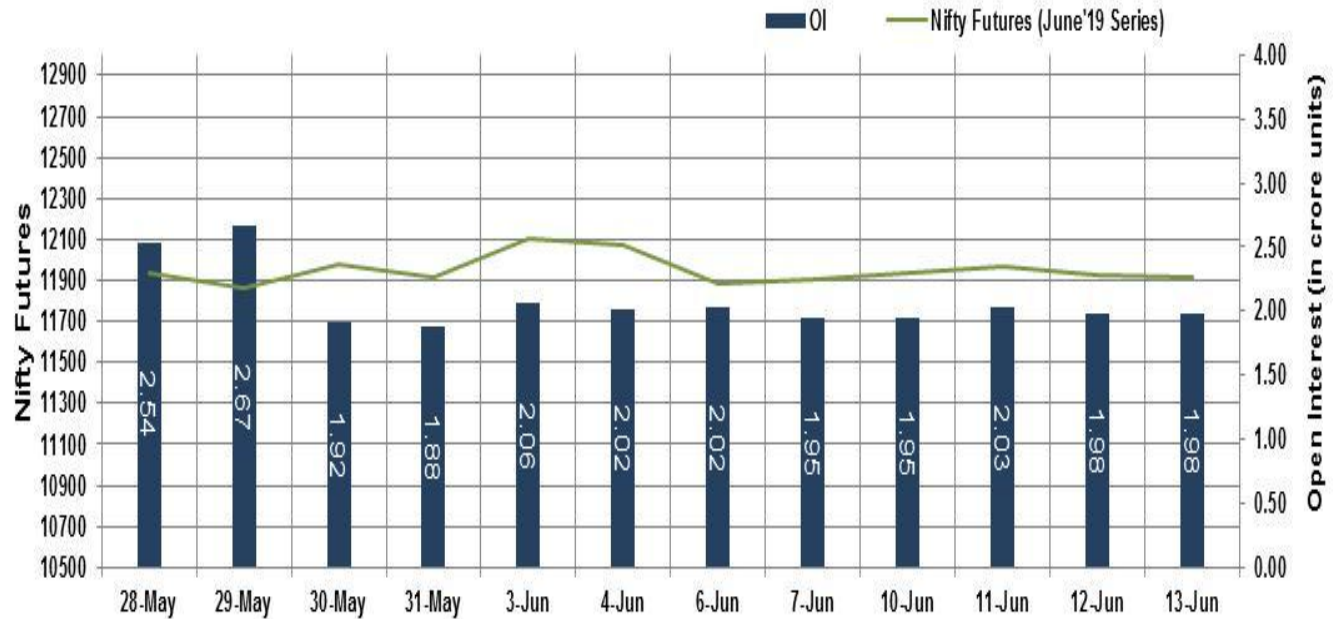
On the global front, European markets were trading in green as Germany's consumer price inflation moderated as estimated in May from a five-month high on air tickets and holiday packages. The final data from Destatis revealed that consumer price inflation eased to 1.4 percent from 2 percent in April. The rate came in line with the estimate published on May 31. Asian markets ended in red as China's consumer price inflation accelerated on food prices in May. The data from National Bureau of Statistics showed that consumer prices advanced 2.7 percent year-on-year in May, after gaining 2.5 percent in April. The rate was the fastest in more than a year and came in line with expectations.

Market Turnover & FII Derivative Data

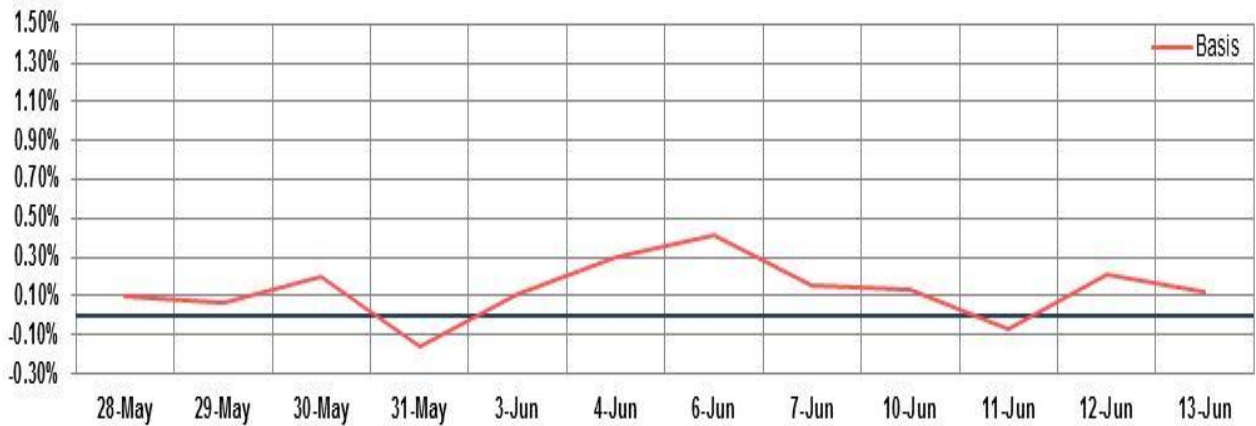
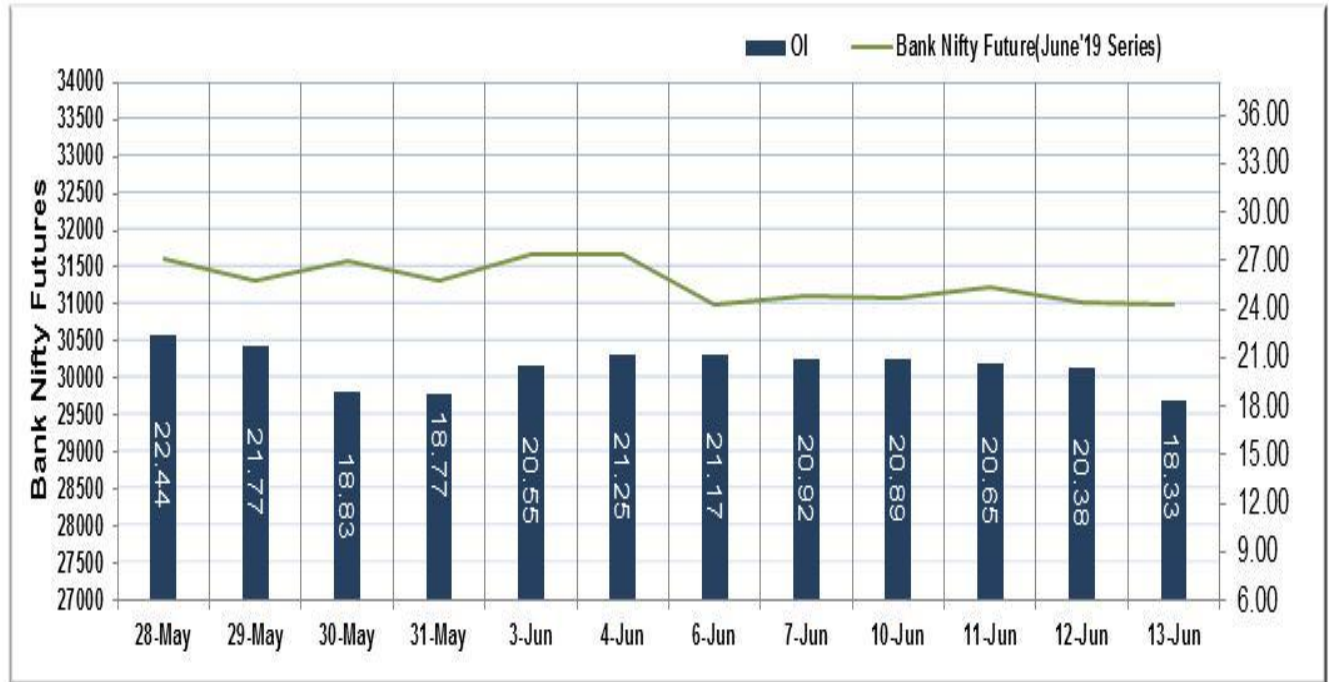
Market TO	Current	Previous	Net%
BSE CASH	2331	1784	31
NSE CASH	31300	26006	20
NSE FO	2476549	1129363	119

FII Derivatives	Buy	Sell	Net
Ind. Futures	2664	2942	(278)
Ind. Options	364414	362273	2141
Stk. Futures	11135	11233	(98)
Stk. Options	4918	4760	157

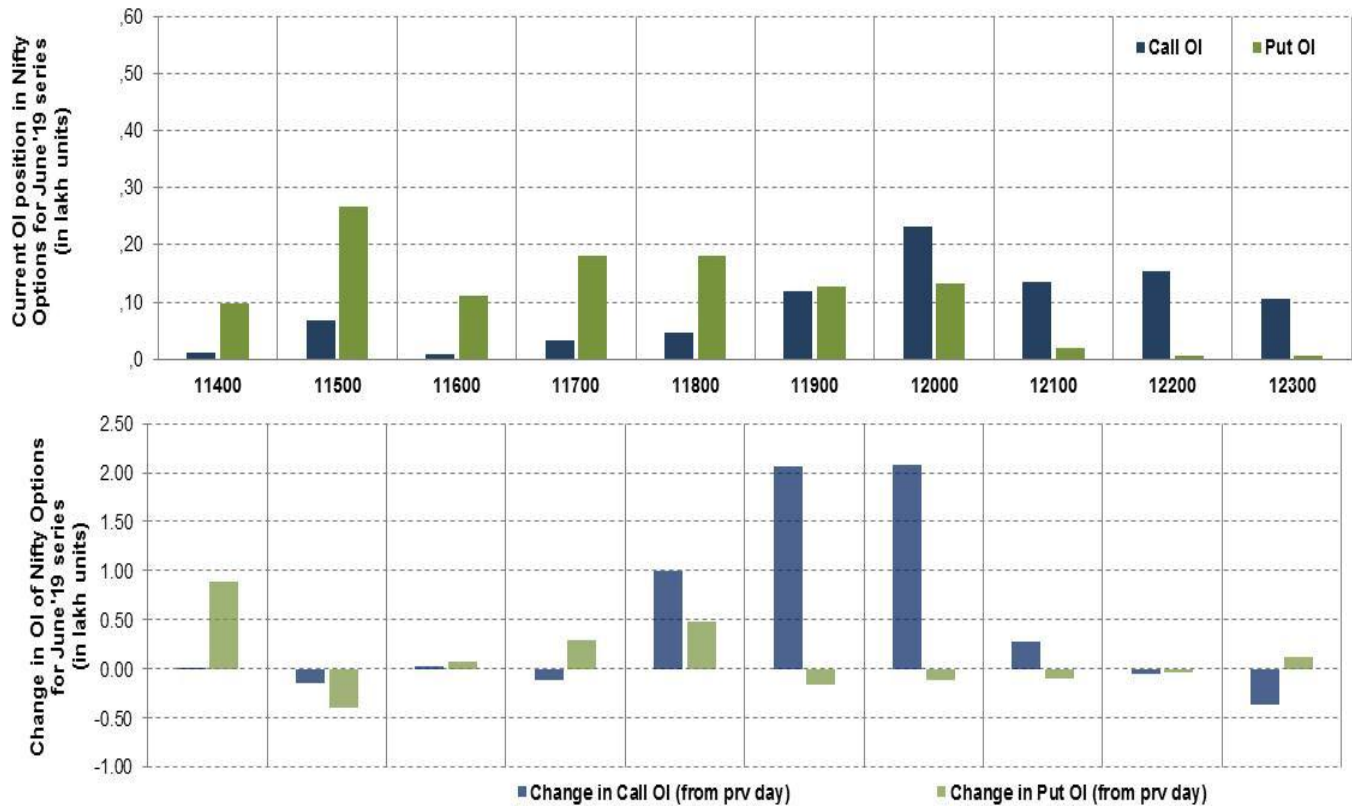
Nifty Futures



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 0.27 million in open interest.
- Among Nifty puts, 11,500 SP from the June month expiry was the most active put with a reduction of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.33mn) and that for Puts was at 11,500 SP (2.66mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/06/19
Avg Avg



Nifty Cash prices have settled at 11914.05 marginal up by 0.07 percent from the previous close. On the upper side it has resistance of 11950 and 12000 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
TORNTPOWER	2,343,000	2,562,000	9.35	244.20	1.06
CHOLAFIN	583,500	632,500	8.40	1486.15	0.19
PVR	605,600	654,000	7.99	1734.00	0.26
SHREECEM	108,000	116,200	7.59	20840.00	1.24
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	12,483,000	12,083,400	-3.20	388.05	1.40
EQUITAS	8,272,000	7,856,000	-5.03	137.35	0.18
REPCOHOME	473,000	446,600	-5.58	381.65	0.90
RELINFRA	15,122,900	14,254,500	-5.74	61.25	4.34
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
YESBANK	125,413,800	158,812,500	26.63	116.50	-13.61
CEATLTD	819,600	1,014,400	23.77	926.65	-3.53
RBLBANK	5,100,000	5,895,600	15.60	638.50	-3.37
TORNTPHARM	547,000	627,500	14.72	1528.15	-0.75
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NBCC	26,704,000	26,344,000	-1.35	59.00	-0.25
APOLLOHOSP	1,204,000	1,187,500	-1.37	1379.40	-0.50
BAJAJ-AUTO	2,286,500	2,251,500	-1.53	2931.05	-0.80
ALBK	15,249,000	14,872,000	-2.47	41.70	-0.48

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.