Moneywise. Be wise.

DERIVATIVE RESEARCH — June 07, 2019

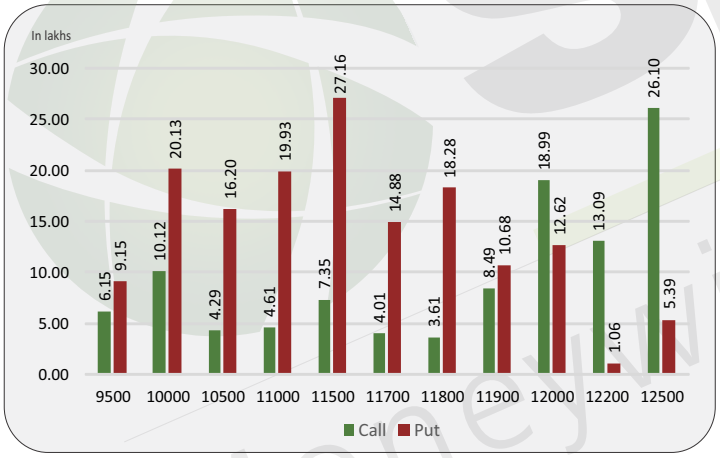
Nifty level

Nifty	S1	S2	R1	R2
11884	11750	11700	11950	12000

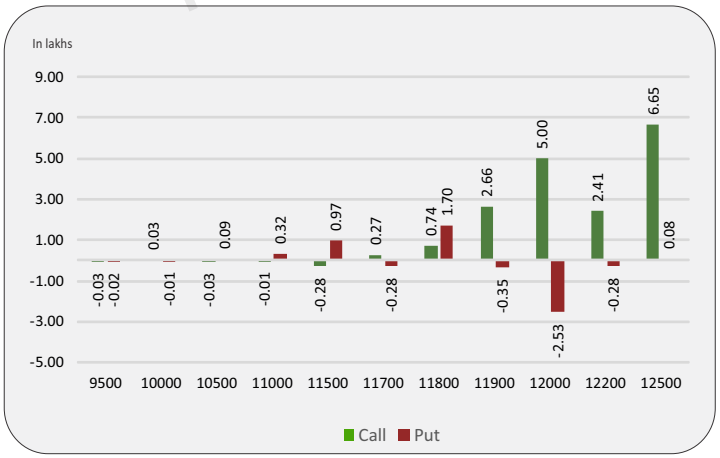
Nifty snapshot

	6-Jun	4-Jun
Nifty Spot	11843.75	12021.65
Nifty Jun	11884.05	12056.15
Nifty Jul	11920.85	12089.65
Chg. OI (Jun) (%)	0.16	-2.61
Chg. OI (Jul) (%)	2.70	12.07
50 Day SMA	11629	11623
100 Day SMA	11274	11263
200 Day SMA	11081	11079

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 11,687 (-17)

Today the markets are likely to open on a flat note. All the emerging markets are trading in red. The coming session is likely to witness a range of 11750 on declines and 11950 on advances.

Stock is in ban period

DHFL, IDBI, PCJEWELLER

Sentiment indicator

	6-Jun	4-Jun	3-Jun	31-May	30-May
NIFTY Discount/Premium	40.30	34.50	15.90	-6.30	30.80
COST OF CARRY%	0.72	0.69	0.65	0.62	0.63
PCR(OI)	1.39	1.57	1.60	1.55	1.56
PCR(VOL)	0.91	1.28	1.38	1.27	1.42
A/D RATIO(Nifty 50)	0.28	0.50	7.50	0.43	1.43
A/D RATIO(All FO Stock)*	0.16	0.70	4.26	0.46	1.71
IMPLIED VOLATILITY	13.52	13.46	13.24	13.88	13.68
VIX	15.53	15.63	15.97	16.07	16.07
HISTORICAL VOLATILITY	20.63	20.11	20.65	19.92	20.51

*All Future Stock

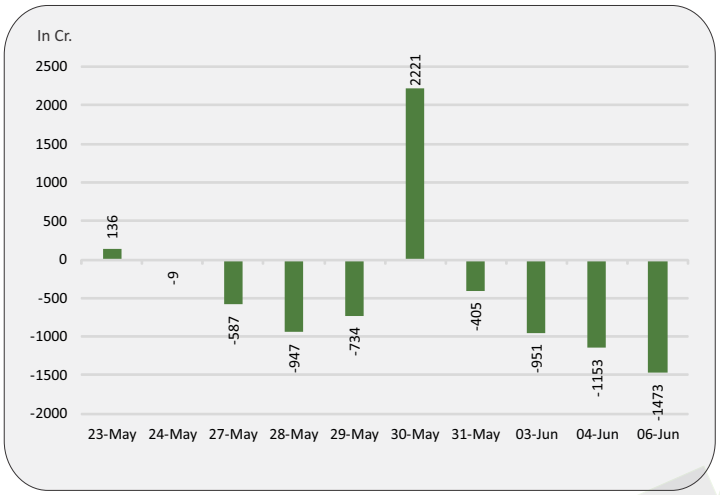
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
28-May	11990	0.2%	10497075	33.7%
29-May	11896	-0.8%	13469475	28.3%
30-May	11977	0.7%	18787875	39.5%
31-May	11917	-0.5%	18194625	-3.2%
03-Jun	12104	1.6%	19791075	8.8%
04-Jun	12056	-0.4%	19274550	-2.6%
06-Jun	11884	-1.4%	19305450	0.2%

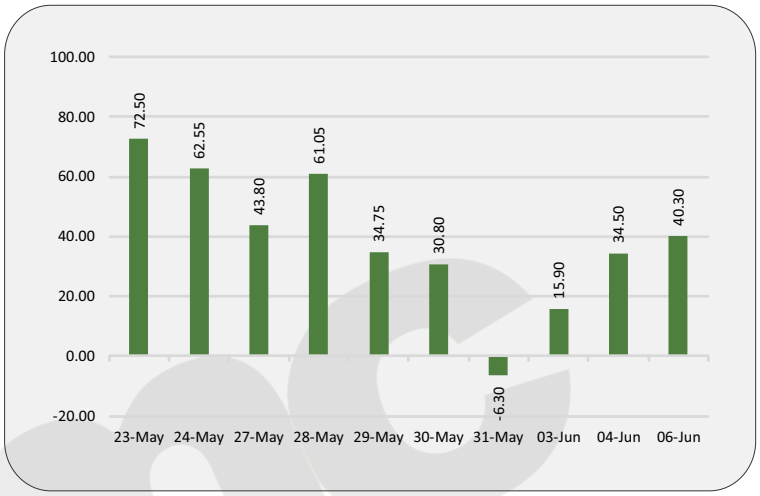
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-1473
FII INDEX OPTION	4991
FII STOCK FUTURE	-211
FII STOCK OPTION	-30
FII CASH	-1449
DII CASH	-651

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
IGL	345.8	0.14%	2948000	4.79%
NTPC	136.8	0.92%	43939200	1.64%
COALINDIA	269.7	1.81%	24587200	1.59%
COLPAL	1165.4	1.22%	2571100	1.49%
HINDUNILVR	1834.8	1.12%	10127400	1.06%
DRREDDY	2673.5	0.10%	3621000	0.61%
EICHERMOT	20205.2	0.21%	324150	0.25%
BHARTIARTL	355.7	0.32%	36516528	0.08%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
GAIL	318.0	-11.74%	15564612	57.26%
DHFL	86.1	-22.19%	23599500	15.74%
BANKBARODA	124.4	-6.57%	63952000	15.30%
ESCORTS	579.2	-4.57%	5844300	12.40%
ACC	1600.9	-3.73%	2857600	12.17%
L&TFH	126.9	-7.31%	27967500	11.28%
AJANTPHARM	1011.4	-2.60%	501500	10.46%
APOLLOTYRE	193.9	-1.27%	10161000	9.01%
IDFCFIRSTB	42.3	-7.24%	117576000	7.88%
AUROPHARMA	628.1	-4.51%	17731000	7.05%

Indices to out perform

	Closing	% Change
FMCG	30057	-0.47%
AUTO	8226	-0.89%
METAL	2923	-1.13%
INFRA	3321	-1.45%
PSE	3637	-1.31%

Indices to under perform

	Closing	% Change
BANK	30857	-2.32%
ENERGY	16335	-1.85%
PSU BANK	3114	-4.90%
PHARMA	8279	-1.82%
MEDIA	2132	-1.57%

Stocks to out perform

	Closing	% Change
APOLLOHOSP	1348.7	0.74%
HAVELLS	778.2	-0.04%
COALINDIA	269.7	1.81%
GODREJCP	704.2	0.09%
TATAGLOBAL	252.6	-0.75%

Stocks to under perform

	Closing	% Change
DHFL	86.1	-22.19%
JISLJALEQS	45.2	-8.32%
PCJEWELLER	54.4	-11.33%
RELCAPITAL	104.7	-13.08%
INDIACEM	97.2	-5.03

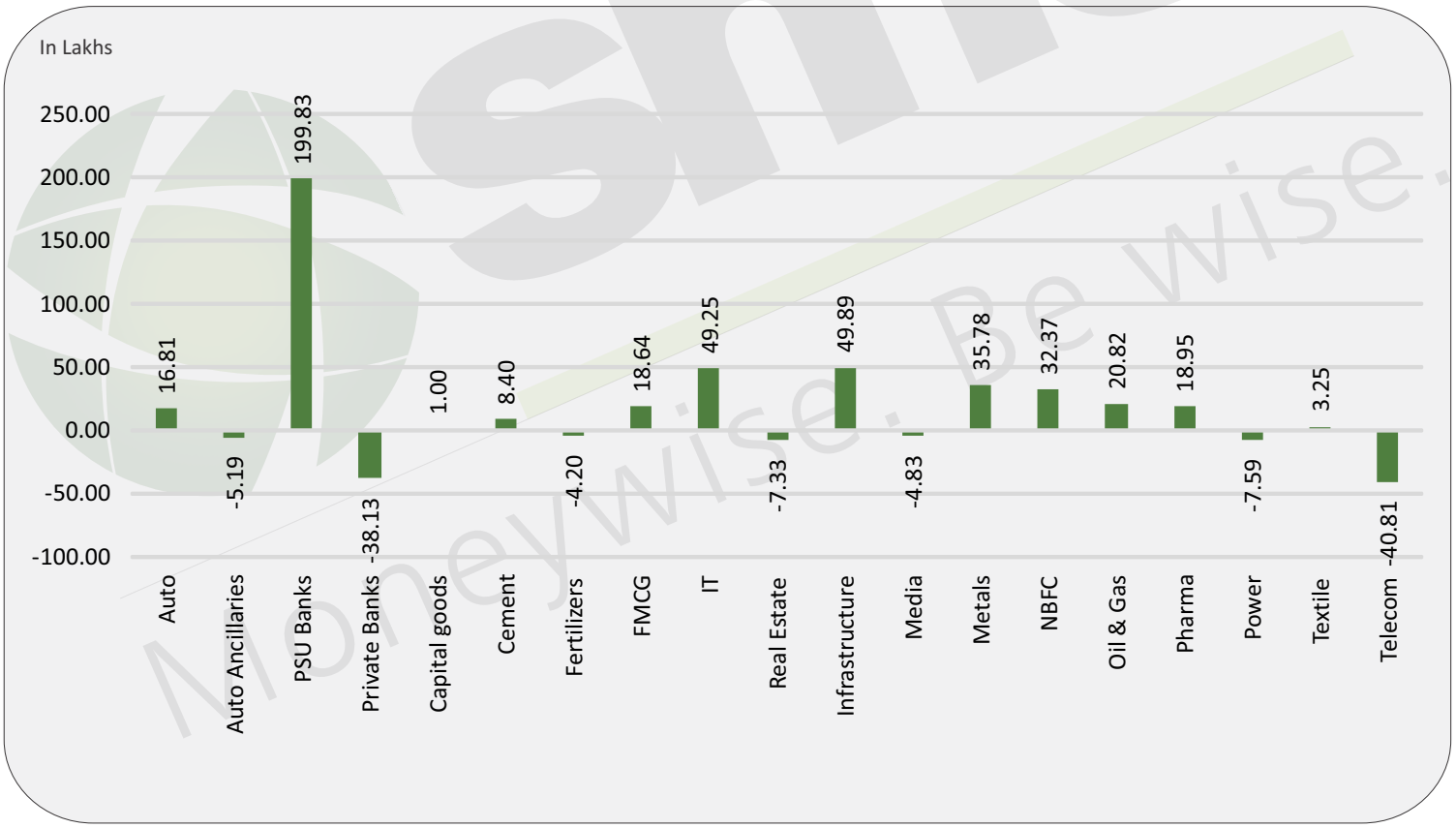
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	1680575	6.4%	-1.2%	Long Unwinding
Auto Ancillaries	-518670	-27.2%	-1.0%	Long Unwinding
PSU Banks	19983100	39.0%	-6.5%	Long Unwinding
Private Banks	-3813146	51.2%	-3.6%	Long Unwinding
Capital goods	99750	13.9%	-2.4%	Long Unwinding
Cement	839800	14.7%	-3.1%	Long Unwinding
Fertilizers	-419850	-7.9%	-0.5%	Short Buildup
FMCG	1863700	-0.8%	-0.3%	Long Unwinding
IT	4925000	15.4%	-0.4%	Long Unwinding
Real Estate	-733200	-16.1%	-2.7%	Long Unwinding

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	4988700	17.4%	-2.6%	Long Unwinding
Media	-483000	13.7%	-0.2%	Short Buildup
Metals	3578043	14.2%	-2.2%	Long Unwinding
NBFC	3236950	128.2%	-6.2%	Long Unwinding
Oil & Gas	2082318	38.4%	-2.6%	Long Unwinding
Pharma	1894800	-9.7%	-2.0%	Long Unwinding
Power	-759050	58.9%	-3.4%	Long Unwinding
Textile	325350	-1.1%	-2.4%	Long Unwinding
Telecom	-4081324	2.6%	-1.5%	Long Unwinding

Change in sector open interest



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