

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10629	10520	10574	10672	10726	10824	Sell	Sell	Sell
Sensex	35012	34610	34811	35183	35384	35757	Sell	Sell	Sell
Nifty Futures	10607	10498	10552	10642	10697	10787	Sell	Sell	Sell
Bank Nifty	26258	25662	25960	26504	26801	27345	Sell	Sell	Sell
CNX IT	13595	13468	13531	13589	13653	13710	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35011.9	-215.4	-0.6
NIFTY	10628.5	-67.7	-0.6
MIDCAP	15723.0	-129.6	-0.8
SMLCAP	16623.6	-355.3	-2.1
BSEFMC	11087.9	-128.1	-1.1
AUTO	24543.0	-92.3	-0.4
POWER	2040.7	-48.5	-2.3
REALTY	2138.8	-71.9	-3.3
BSE IT	13381.5	55.3	0.4
BANKEK	29357.8	-423.0	-1.4
OILGAS	14336.0	-6.3	0.0
METAL	13537.7	31.7	0.2

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.04	78.88	0.21
27-June-18 USD-INR	67.28	67.25	0.04
27-June-18 GBP-INR	90.14	89.72	0.47
27-June-18 JPY-INR	61.52	61.66	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	290	1527	66
BSE	535	2155	182

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8939	6585	2354
DII	3071	3783	(712)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade with half a percent cut, as traders remained on sidelines ahead of services sector data for May slated to be released on June 5, while the Reserve Bank's rate decision will be announced on June 6. The RBI is expected to take a wait-and-watch approach despite the higher GDP growth figures released last week. However, Markets started the session with a gap-up opening as traders took some encouragement with Prime Minister Narendra Modi's statement that India's economy will sustain a growth of 7.5 to 8% per year. He said the Indian government has kept its economic growth forecast for the current fiscal unchanged at 7.5%, buoyed by turnaround in manufacturing and pick up in investment. Traders also took note of Union Minister Nitin Gadkari's statement that in a major policy initiative aimed at benefitting farmers, the government has done away with the licensing permits for foreign vessels for coastal movement of agriculture, fishery and animal produce, besides allowing Indian citizens to charter ships for these.

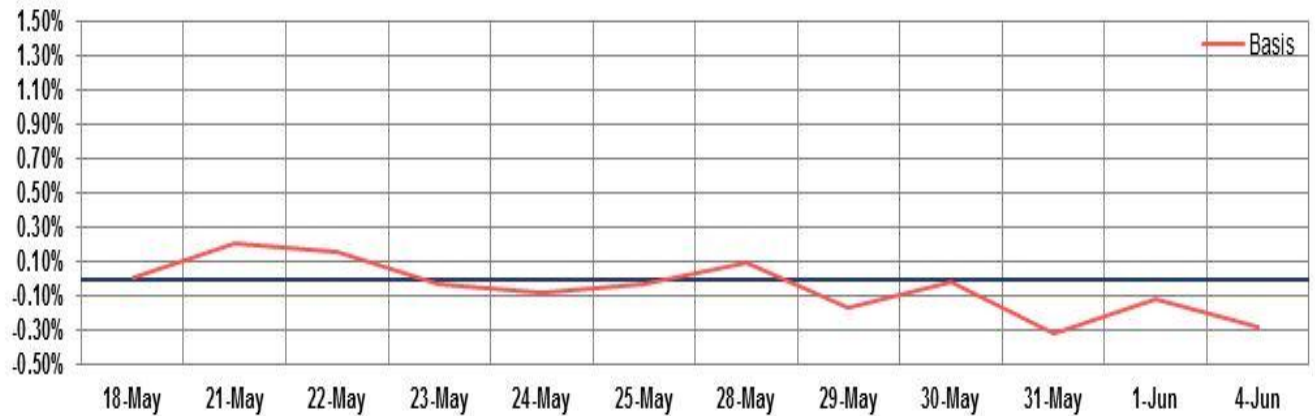
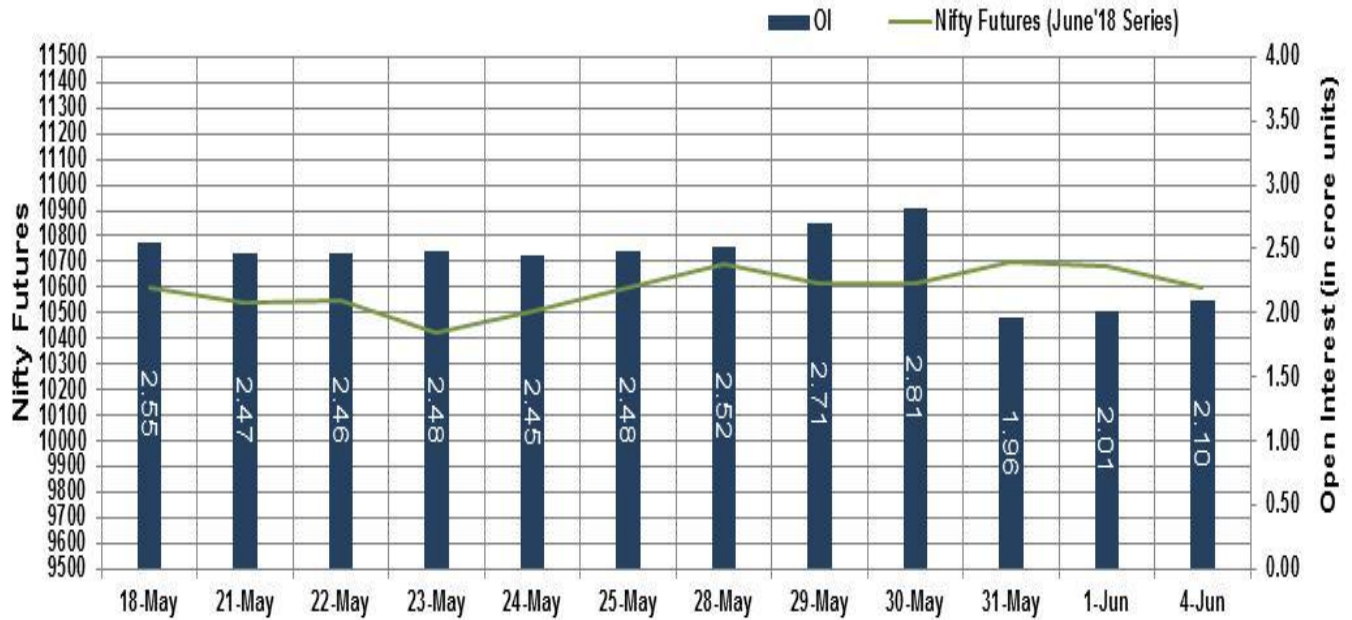
On the global front, European markets are trading mostly in green in early deals on Monday, thanks to bank stocks as deal making took center stage again after a week of political tension in Italy and Spain and friction between the US and its allies over trade policies. Asian markets closed mostly higher, as upbeat manufacturing and jobs data from the US bolstered optimism in the world's largest economy and US President Donald Trump revealed that his summit with North Korean leader Kim Jona Un is back on.

Market Turnover & FII Derivative Data

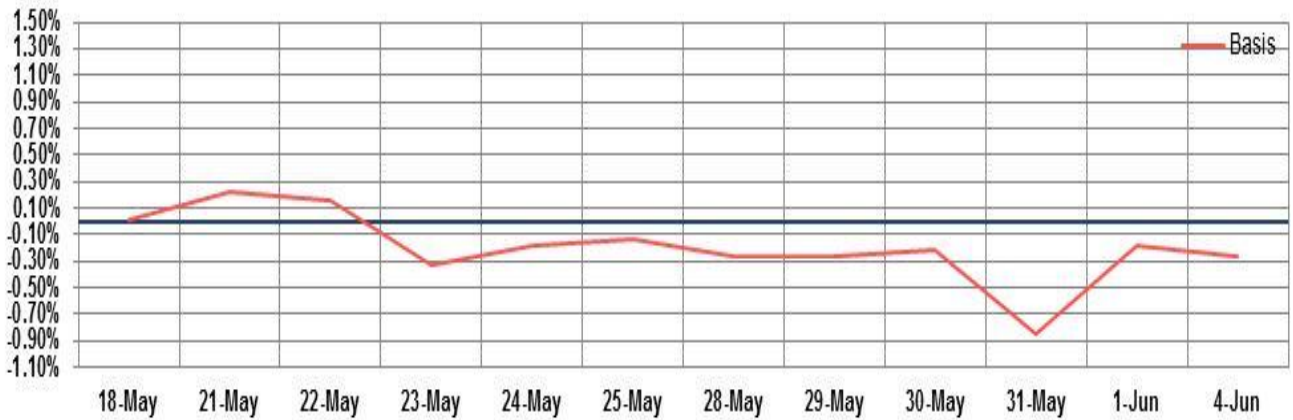
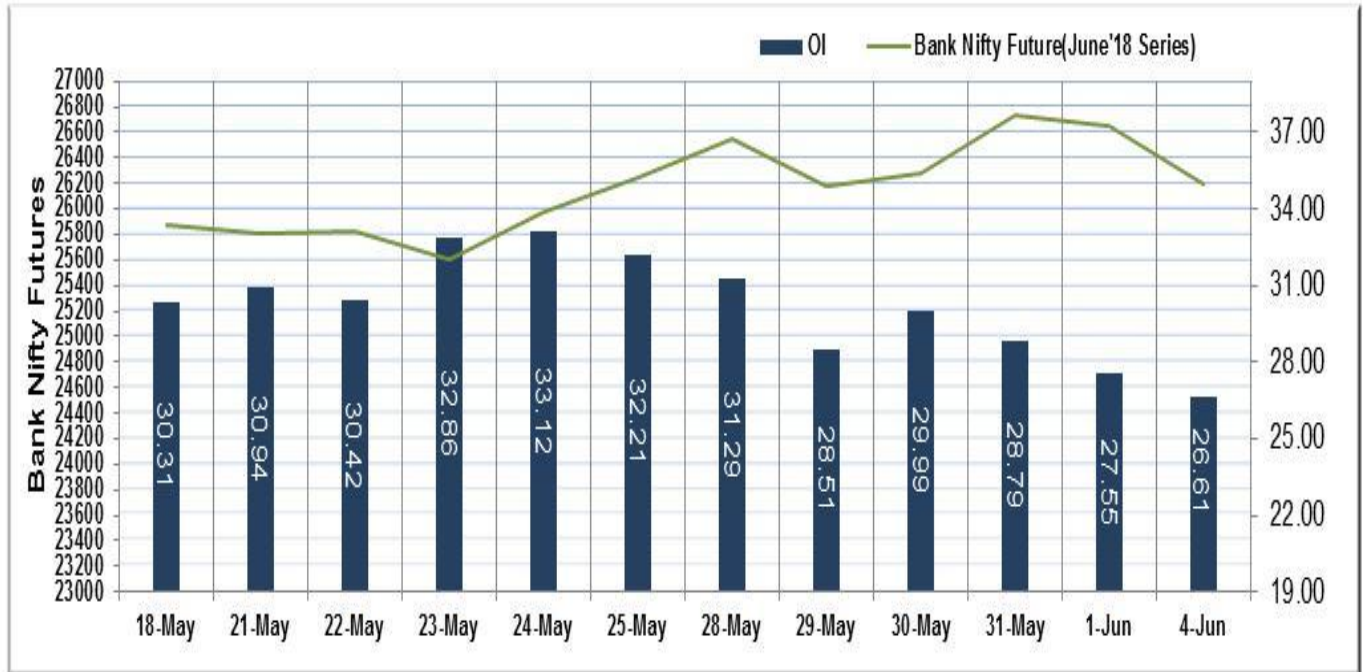
Market TO	Current	Previous	Net%
BSE CASH	5359	3366	59
NSE CASH	28487	29523	(4)
NSE FO	643117	512566	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	3599	3046	553
Ind. Options	68440	68884	(444)
Stk. Futures	11833	13420	(1587)
Stk. Options	5375	5360	15

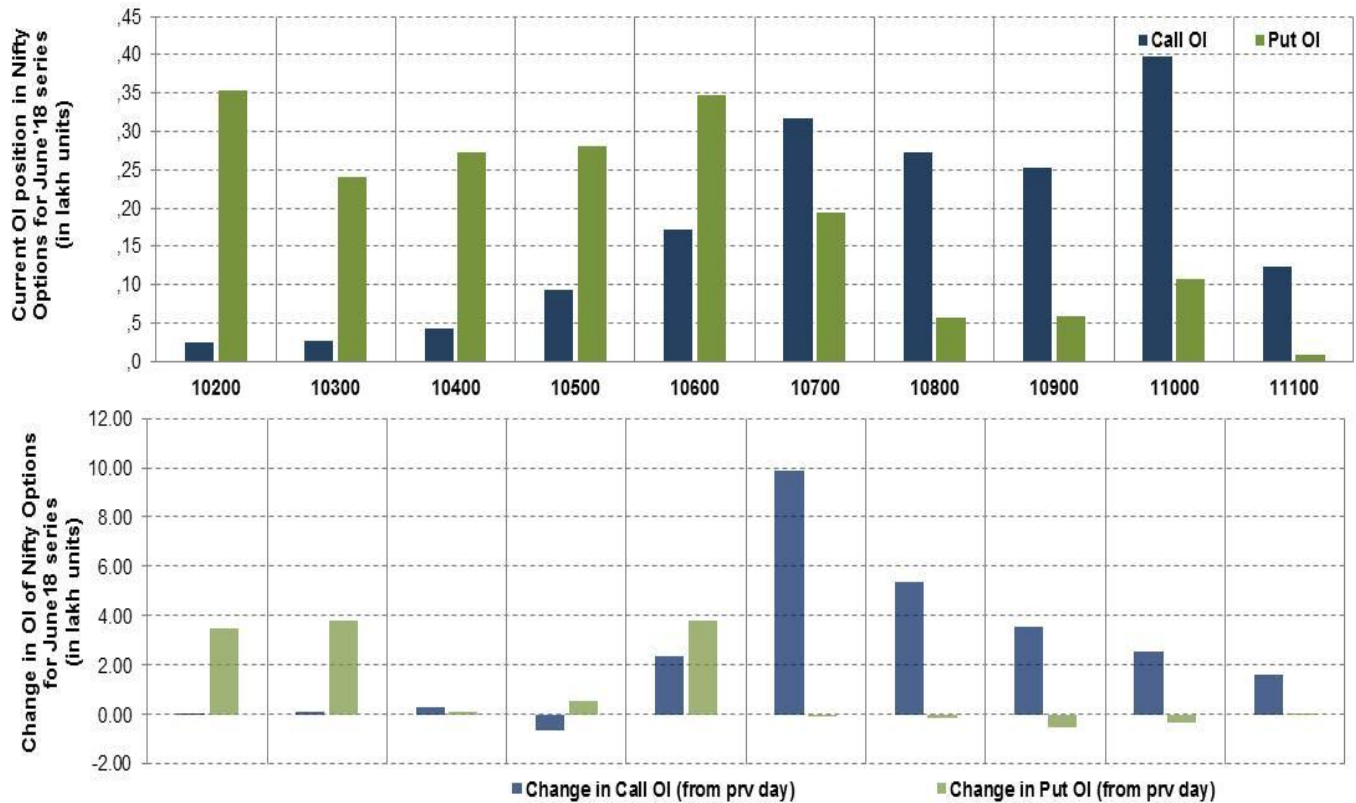
Nifty Futures



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 11,000 SP from the June month expiry was the most active call with an addition of 0.25 million in open interest.
- Among Nifty puts, 10,200 SP from the June month expiry was the most active put with an addition of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.97mn) and that for Puts was at 10,200 SP (3.53mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/06/18
 Avg Avg



Nifty Cash prices have settled at 10628.5 down by 0.63 from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10550 and 10500 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	9,609,300	10,193,400	6.08	657.55	0.78
JETAIRWAYS	6,548,400	6,782,400	3.57	403.35	0.88
HEXAWARE	4,498,500	4,633,500	3.00	440.35	1.44
MGL	2,096,400	2,152,800	2.69	815.70	1.20
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SAIL	95,400,000	91,596,000	-3.99	75.75	5.14
DRREDDY	4,443,500	4,255,750	-4.23	1999.80	2.83
IGL	7,298,500	6,913,500	-5.28	268.30	0.86
JUBLFOOD	2,465,750	2,310,000	-6.32	2558.50	2.13
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	7,237,500	8,916,000	23.19	130.55	-16.79
TVSMOTOR	5,364,000	6,193,000	15.45	562.25	-4.67
INDIGO	4,145,400	4,587,000	10.65	1161.45	-0.90
JUSTDIAL	2,695,000	2,956,800	9.71	559.60	-1.42
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	542,500	520,000	-4.15	1419.35	-2.49
AMBUJACEM	16,947,500	16,122,500	-4.87	202.35	-0.78
LICHSGFIN	13,633,400	12,918,400	-5.24	474.25	-0.48
BRITANNIA	792,400	738,200	-6.84	5765.15	-1.32

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