

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10768	10674	10721	10770	10817	10865	Buy	Buy	Buy
Sensex	35463	35107	35285	35457	35635	35807	Buy	Buy	Buy
Nifty Futures	10761	10678	10719	10767	10808	10856	Buy	Buy	Buy
Bank Nifty	26518	26307	26412	26590	26695	26873	Buy	Buy	Buy
CNX IT	13684	13452	13568	13641	13757	13830	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35463.1	284.2	0.8
NIFTY	10768.4	83.7	0.8
MIDCAP	15955.0	220.8	1.4
SMLCAP	16790.4	323.1	2.0
BSEFMC	11243.8	91.9	0.8
AUTO	24991.2	149.9	0.6
POWER	2068.1	25.2	1.2
REALTY	2207.5	59.6	2.8
BSE IT	13453.4	147.7	1.1
BANDEX	29664.0	203.9	0.7
OILGAS	14559.7	173.2	1.2
METAL	13914.0	197.0	1.4

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.59	79.09	0.64
27-June-18 USD-INR	67.26	67.06	0.29
27-June-18 GBP-INR	90.34	90.09	0.27
27-June-18 JPY-INR	61.21	60.94	0.44

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1438	381	48
BSE	1952	760	107

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3620	4145	(525)
DII	4111	2913	1198

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their previous session's rally, Indian equity benchmarks ended the Thursday's trade with a gain of around a percent with Sensex and Nifty recapturing their crucial 35,400 and 10,750 levels respectively. Sentiments remained buoyant throughout the session, despite some profit booking in last leg of trade. Sentiments remained up-beat since beginning with World Bank's statement that India will retain the tag as the world's fastest growing major emerging economy for the next three years. The bank's June 2018 edition of the Global Economic Prospect report pegged India's GDP growth at 7.3% in FY 2018-19 and 7.5% in FY 2019-20, reflecting robust private consumption and strengthening investment. Traders also took some encouragement with Moody's Investors Service in its latest report expecting India to stick to the estimated fiscal deficit of 3.3% of GDP and even cut capital expenditure to offset any slippage from the budgeted target.

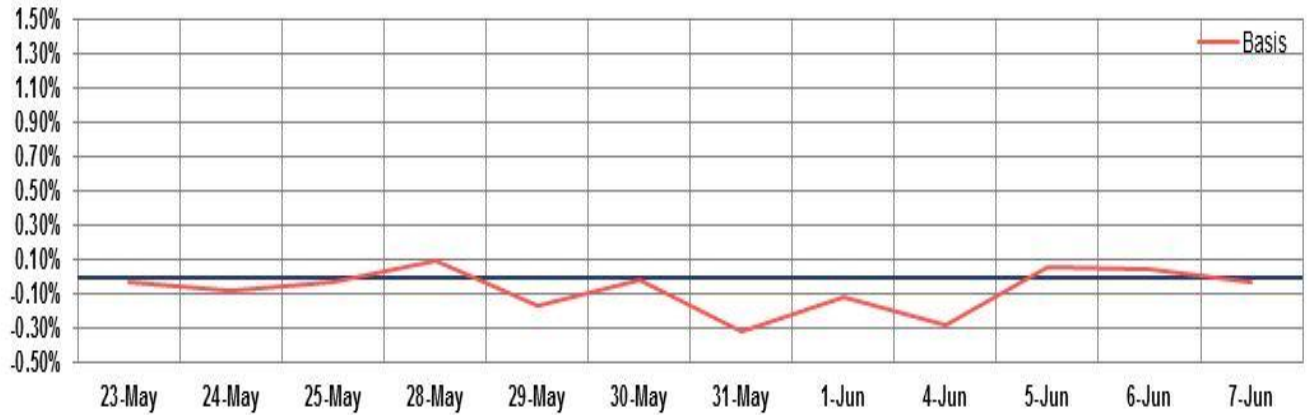
Firm opening in European counters too aided sentiments even as the euro held near two-week high, supported by expectations that the European Central Bank could start to wind down its stimulus when it meets next week in Latvia. Asian markets ended mostly in green terrain on Thursday, as receding worries about a full-blown global trade war also boosted investors' sentiments.

Market Turnover & FII Derivative Data

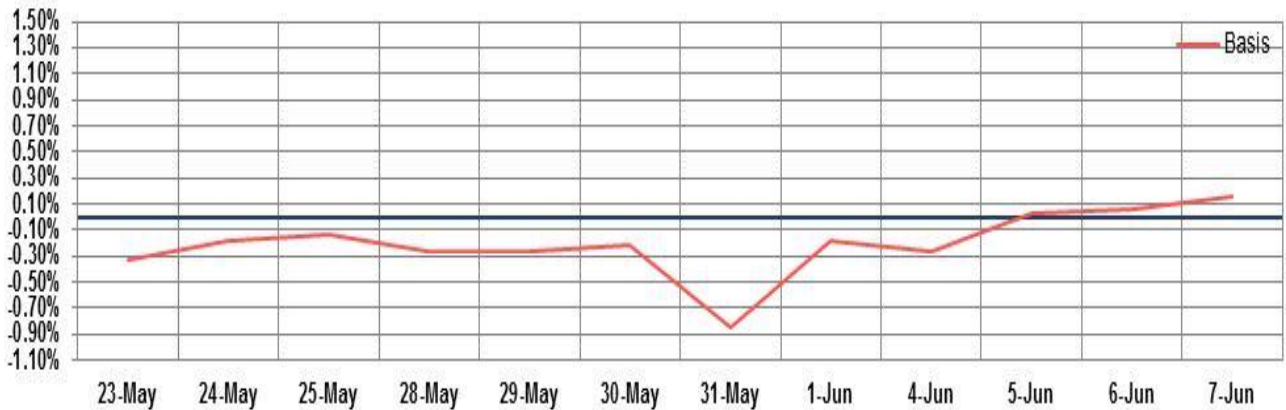
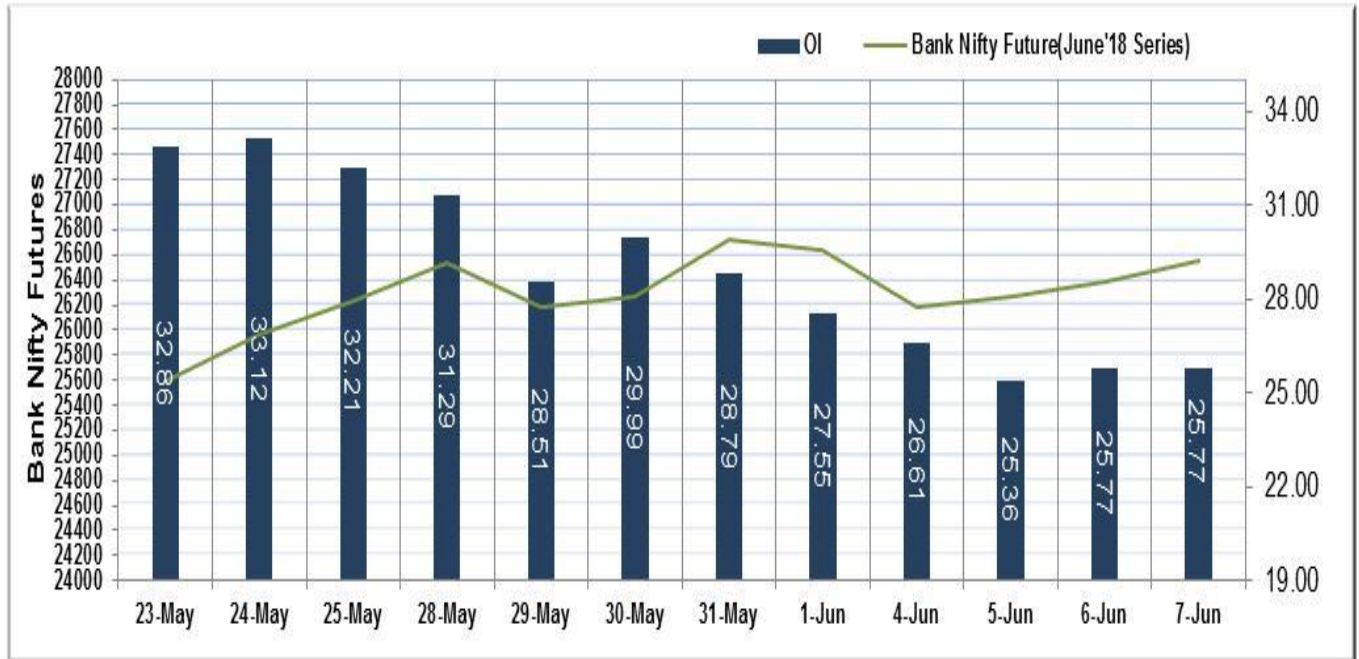
Market TO	Current	Previous	Net%
BSE CASH	2751	3128	(12)
NSE CASH	29491	27089	9
NSE FO	1818763	829823	119

FII Derivatives	Buy	Sell	Net
Ind. Futures	3059	2958	101
Ind. Options	147013	139683	7330
Stk. Futures	10355	9661	694
Stk. Options	5610	5683	(73)

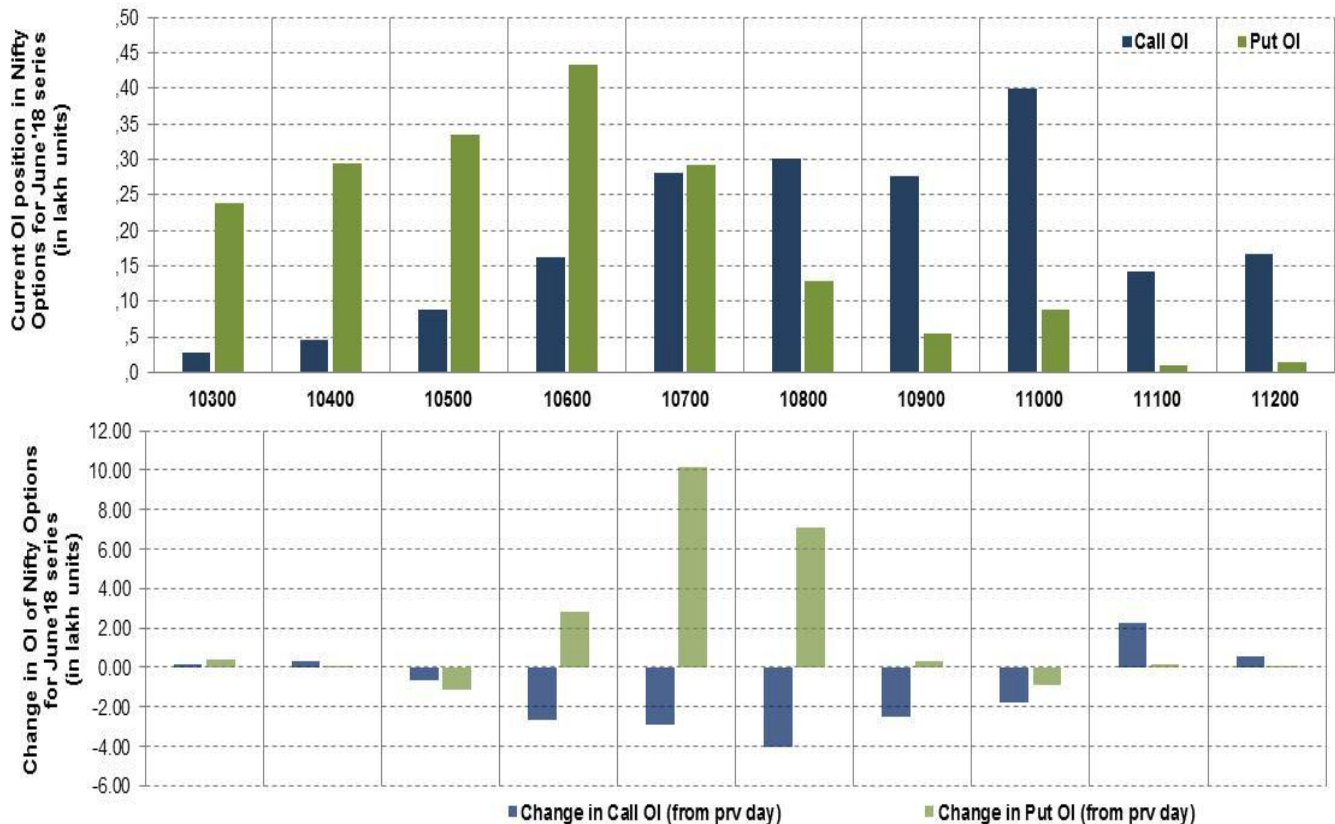
Nifty Futures



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 a reduction of 0.17 million in open interest.
- Among Nifty puts, 10,600 SP from the June month expiry was the most active put with an addition of 0.28 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.99mn) and that for Puts was at 10,600 SP (4.33mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/06/18
 Avg Avg



Nifty Cash prices have settled at 10768.35 up by 0.78 from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10700 and 10650 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
UBL	1,074,500	1,244,600	15.83	1232.95	3.81
CGPOWER	24,168,000	27,924,000	15.54	58.25	0.60
INDIANB	3,176,000	3,540,000	11.46	345.35	2.42
NBCC	18,450,000	20,232,000	9.66	87.40	0.29
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ALBK	14,510,000	13,690,000	-5.65	44.00	1.38
BALRAMCHIN	18,091,500	16,604,000	-8.22	68.60	1.78
PVR	1,188,800	1,090,000	-8.31	1334.55	1.47
APOLLOHOSP	1,248,000	1,132,000	-9.29	970.95	3.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	3,415,000	3,782,000	10.75	525.55	-0.74
STAR	2,907,600	3,210,600	10.42	347.30	-3.30
GODREJIND	1,675,500	1,819,500	8.59	599.80	-0.50
EXIDEIND	7,028,000	7,420,000	5.58	257.55	-0.25
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KOTAKBANK	14,770,400	14,742,400	-0.19	1313.45	-0.46
BHARATFIN	5,807,000	5,770,000	-0.64	1167.25	-0.63
INDUSINDBK	7,561,500	7,423,800	-1.82	1901.70	-0.79
SBIN	74,742,000	73,182,000	-2.09	270.20	-0.22

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