

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10843	10762	10803	10830	10870	10897	Buy	Buy	Buy
Sensex	35693	35374	35533	35638	35797	35902	Buy	Buy	Buy
Nifty Futures	10847	10756	10802	10826	10871	10895	Buy	Buy	Buy
Bank Nifty	26607	26365	26486	26571	26692	26778	Buy	Buy	Buy
CNX IT	13860	13722	13791	13840	13909	13958	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35692.5	209.1	0.6
NIFTY	10842.9	55.9	0.5
MIDCAP	16151.2	143.6	0.9
SMLCAP	17065.5	92.1	0.5
BSEFMC	11327.7	82.4	0.7
AUTO	24999.6	10.3	0.0
POWER	2057.4	4.8	0.2
REALTY	2207.0	6.8	0.3
BSE IT	13663.1	80.0	0.6
BANSEX	29813.5	204.9	0.7
OILGAS	14656.8	41.2	0.3
METAL	13728.7	-76.9	-0.6

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.73	79.73	0.00
27-June-18 USD-INR	67.59	67.56	0.06
27-June-18 GBP-INR	90.55	90.28	0.29
27-June-18 JPY-INR	61.36	61.48	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1033	749	86
BSE	1435	1237	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4243	5412	(1169)
DII	4286	2959	1327

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending previous session's northward journey, Indian equity benchmarks displayed spirited performance on Tuesday, with frontline gauges ending near their crucial 35,700 (Sensex) and 10,850 (Nifty) levels. The markets' mood remained up-beat throughout the day and benchmarks, after a positive opening, fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks. Sentiments remained optimistic since beginning with report stating that the Reserve Bank came out with draft guidelines on loan system for delivery of bank credit to improve discipline among larger borrowers enjoying working capital facility from the banking system. Meanwhile, the recent amendments in the bankruptcy resolution framework will help reduce timelines, enhance transparency and improve realisations. Market participants took some encouragement with a private report stating that China and Russia have backed India's move to revive talks at the World Trade Organization (WTO) to strengthen global norms to protect traditional knowledge from bio piracy and reckless patenting by corporates.

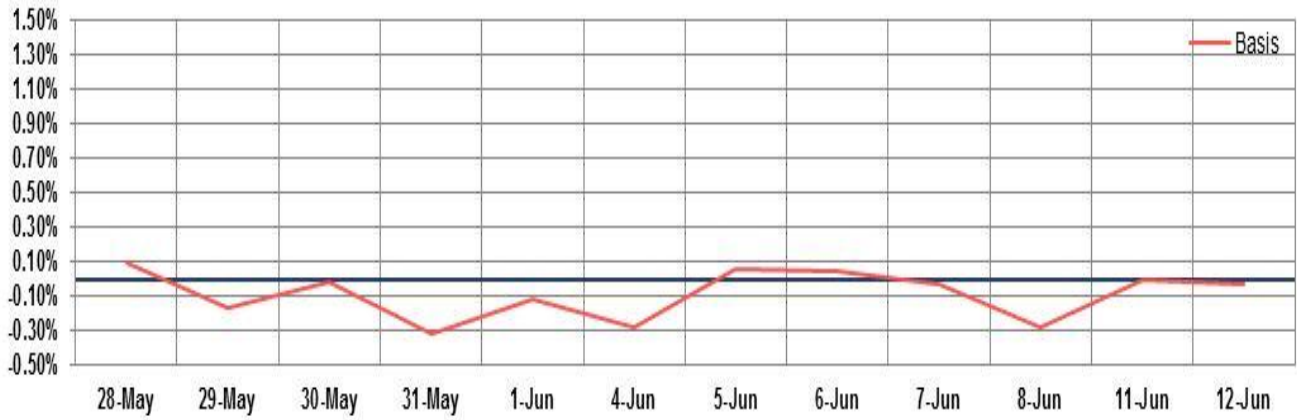
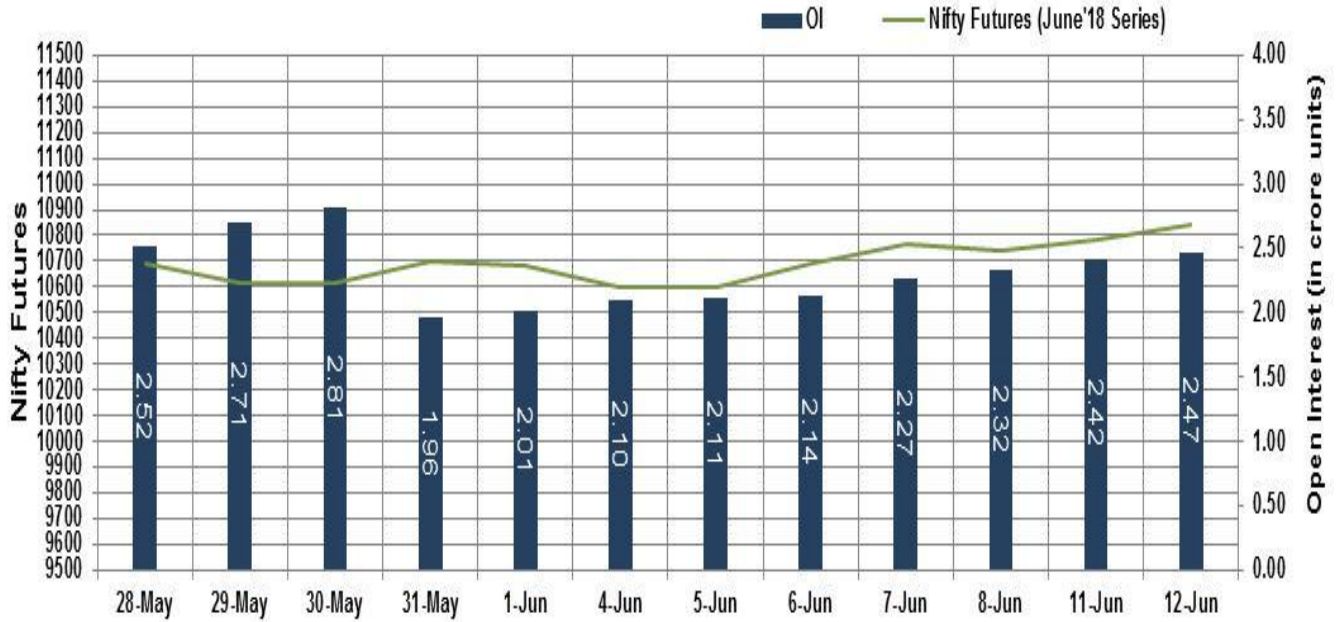
On the global front, European markets were trading in red despite President Donald Trump signing a historic agreement with North Korean leader Kim Jong Un. The accord between North Korea and the US aims to work toward complete denuclearization and a lasting peace regime on the Korean Peninsula. Kim said that their agreement will lead to a major change in the world. Asian markets exhibited mixed trend on Tuesday, as investors awaited cues from three major central bank meetings this week.

Market Turnover & FII Derivative Data

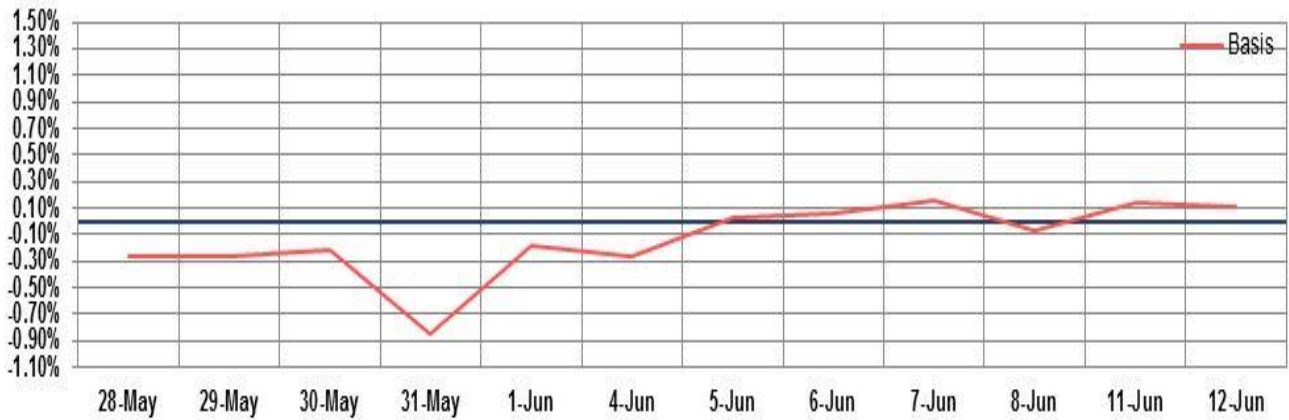
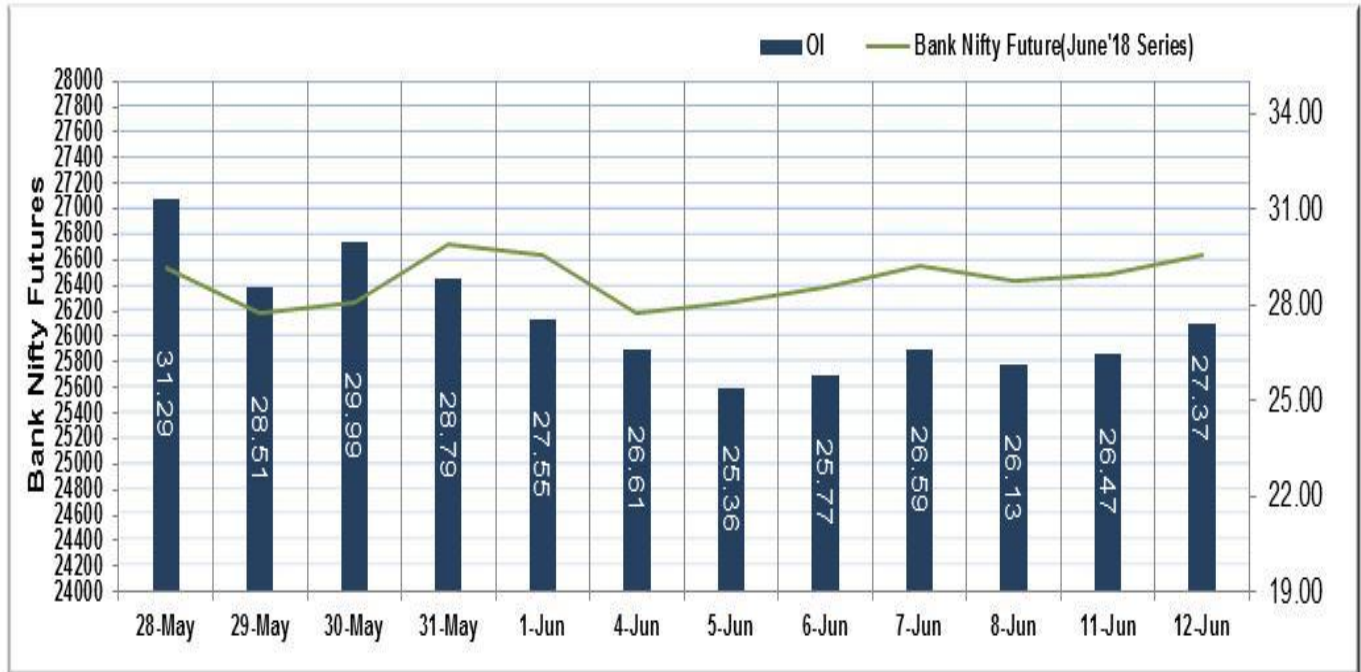
Market TO	Current	Previous	Net%
BSE CASH	2838	2574	10
NSE CASH	27771	26706	4
NSE FO	613695	540038	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	1748	2243	(494)
Ind. Options	64869	65721	(852)
Stk. Futures	10208	9763	445
Stk. Options	5971	6087	(115)

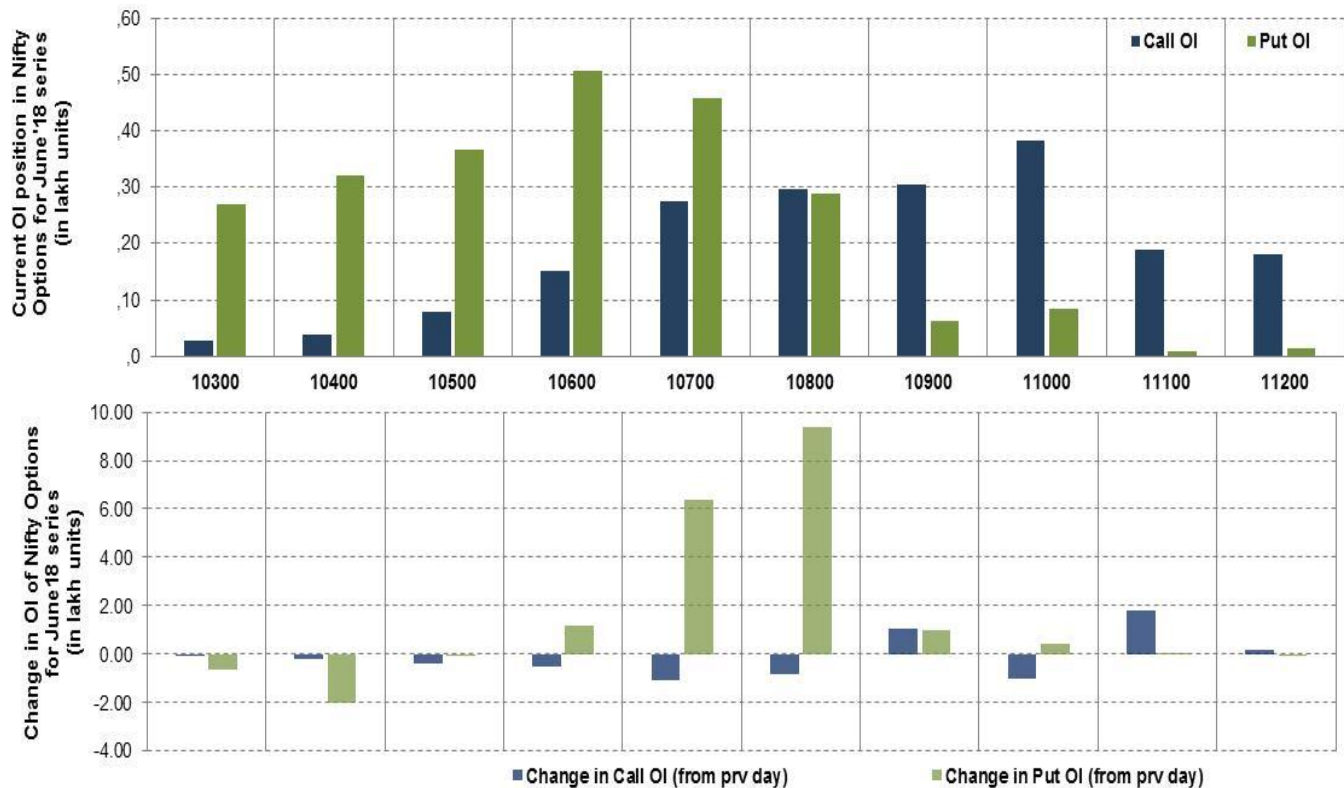
Nifty Futures



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 0.01 million in open interest.
- Among Nifty puts, 10,600 SP from the June month expiry was the most active put with an addition of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.83mn) and that for Puts was at 10,600 SP (5.06mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/06/18
 Avg Avg



Nifty Cash prices have settled at 10842.85 up by 0.52 from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
TATAELXSI	1,739,200	2,236,800	28.61	1283.30	4.28
JUSTDIAL	3,414,600	4,022,200	17.79	582.80	4.23
STAR	4,744,200	5,488,800	15.69	365.35	4.15
MRPL	5,890,500	6,619,500	12.38	94.35	0.21
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	1,500,000	1,424,000	-5.07	552.40	2.68
UBL	1,423,800	1,339,100	-5.95	1291.55	1.66
BALRAMCHIN	14,801,500	13,688,500	-7.52	72.55	0.42
HDFC	24,965,000	22,957,500	-8.04	1849.40	0.16
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DALMIABHA	612,600	711,000	16.06	2530.15	-2.64
IGL	6,245,250	6,946,500	11.23	274.45	-1.03
REPCOHOME	668,700	720,900	7.81	564.45	-0.35
UPL	9,746,400	10,416,000	6.87	691.85	-1.45
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	3,021,000	2,947,500	-2.43	311.45	-1.13
BALKRISIND	1,383,200	1,345,600	-2.72	1122.45	-0.43
JETAIRWAYS	7,456,800	7,237,200	-2.94	392.40	-2.35
BHARTIARTL	46,513,700	44,823,900	-3.63	382.35	-1.91

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