

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10857	10814	10835	10864	10886	10915	Sell	Buy	Buy
Sensex	35739	35616	35678	35778	35839	35939	Sell	Buy	Buy
Nifty Futures	10849	10809	10829	10851	10871	10893	Sell	Buy	Buy
Bank Nifty	26643	26502	26572	26669	26739	26836	Sell	Buy	Buy
CNX IT	14034	13895	13965	14020	14089	14144	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35739.2	46.6	0.1
NIFTY	10856.7	13.9	0.1
MIDCAP	16077.5	-73.7	-0.5
SMLCAP	17028.9	-36.6	-0.2
BSEFMC	11279.7	-48.0	-0.4
AUTO	24995.1	-4.5	0.0
POWER	2052.0	-5.4	-0.3
REALTY	2211.8	4.8	0.2
BSE IT	13839.4	176.4	1.3
BANKEX	29894.5	81.1	0.3
OILGAS	14655.5	-1.2	0.0
METAL	13676.3	-52.4	-0.4

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.72	79.73	-0.01
27-June-18 USD-INR	67.74	67.59	0.21
27-June-18 GBP-INR	90.34	90.55	-0.23
27-June-18 JPY-INR	61.34	61.36	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	852	936	81
BSE	1272	1414	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4766	4837	(71)
DII	4093	3606	487

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Paring most of their early gains, Indian equity benchmarks ended the Wednesday's trade with marginal gains as investors digested macro-economic data and looked ahead to the Fed and ECB meetings for direction. Markets started the session on an optimistic note boosted by good industrial production data for April. India's industrial production grew 4.9 percent in April, as compared with 4.4 percent in March. The factory output index growth rate moderated in March after consistently being above 7 percent between November and February. It expanded 6 percent a year ago. Some support came with markets regulator Sebi's proposal to allow direct listing of Indian companies on overseas bourses and of foreign firms on Indian exchanges, while setting up an expert panel to look into the details. Currently, Indian companies can list their shares through depository receipts abroad, while foreign companies need to go through the Indian Depository Receipt route for listing of equities. Some support also came with a report that the Central Board of Indirect Taxes and Customs (CBIC) has extended the refund fortnight for fast track clearance of pending dues to exporters by two days till June 16.

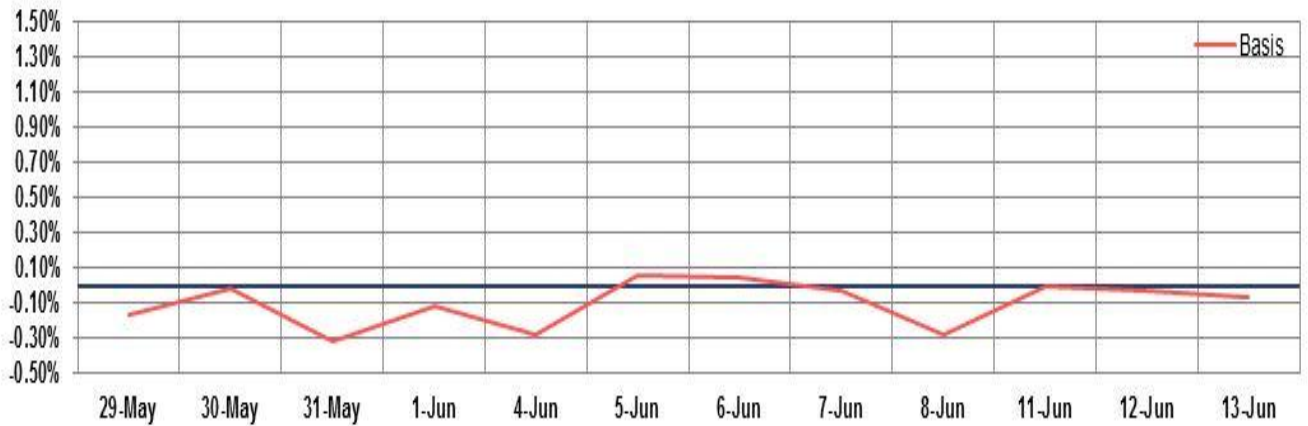
On the global front, European markets are trading in green ahead of outcome of central bank meetings. The Federal Reserve is expected to raise its benchmark rate by 25 basis points when it ends a two-day policy meeting later in the day. Asian markets ended mostly in red, as investors braced for a Federal Reserve policy decision later in the day and any clues it might give on future rate hikes that could alter the course of global economic growth and corporate earnings.

## Market Turnover & FII Derivative Data

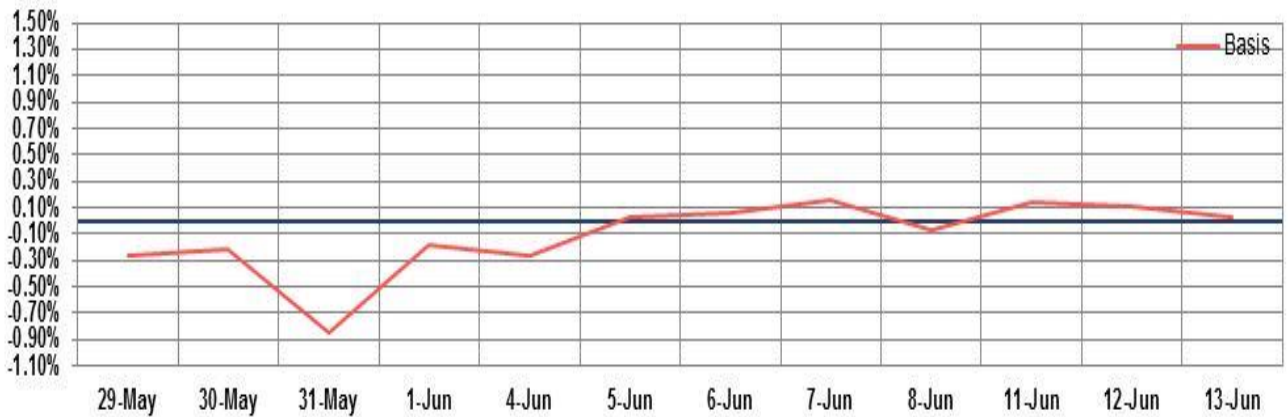
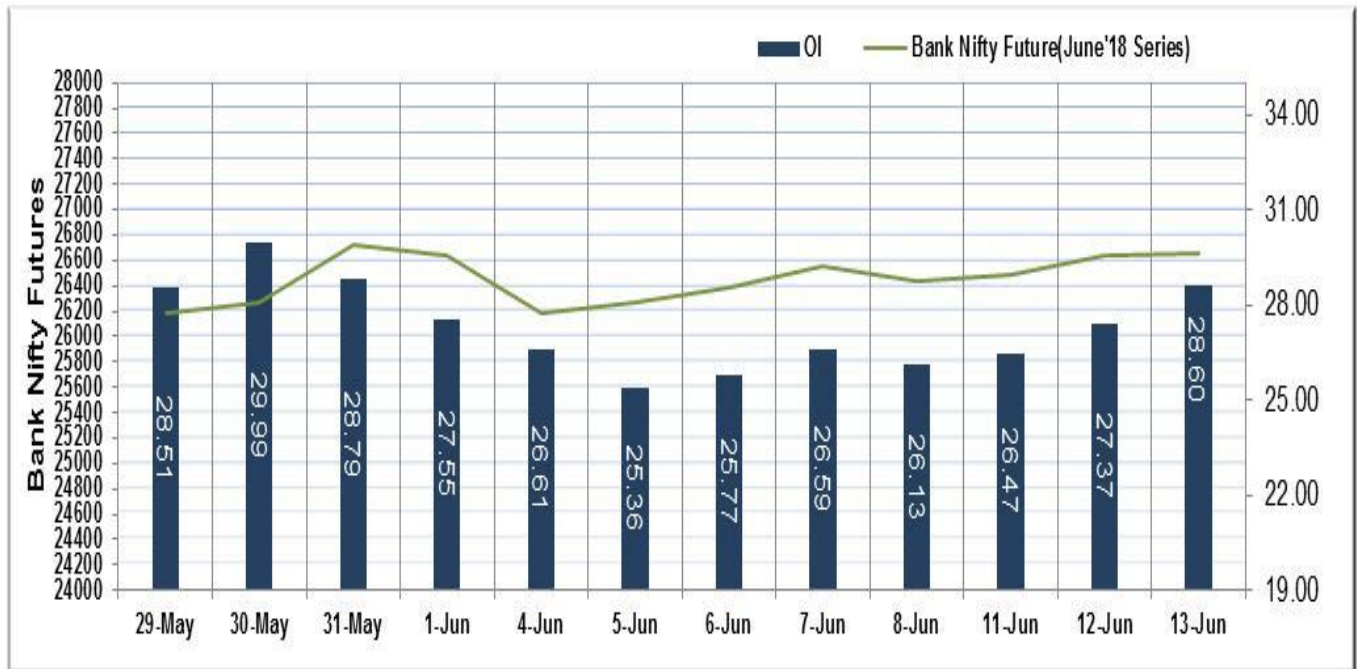
Market TO	Current	Previous	Net%
BSE CASH	3520	2838	24
NSE CASH	29082	27771	5
NSE FO	693001	613695	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	1890	2188	(297)
Ind. Options	55046	55291	(245)
Stk. Futures	10305	10217	88
Stk. Options	7023	7148	(126)

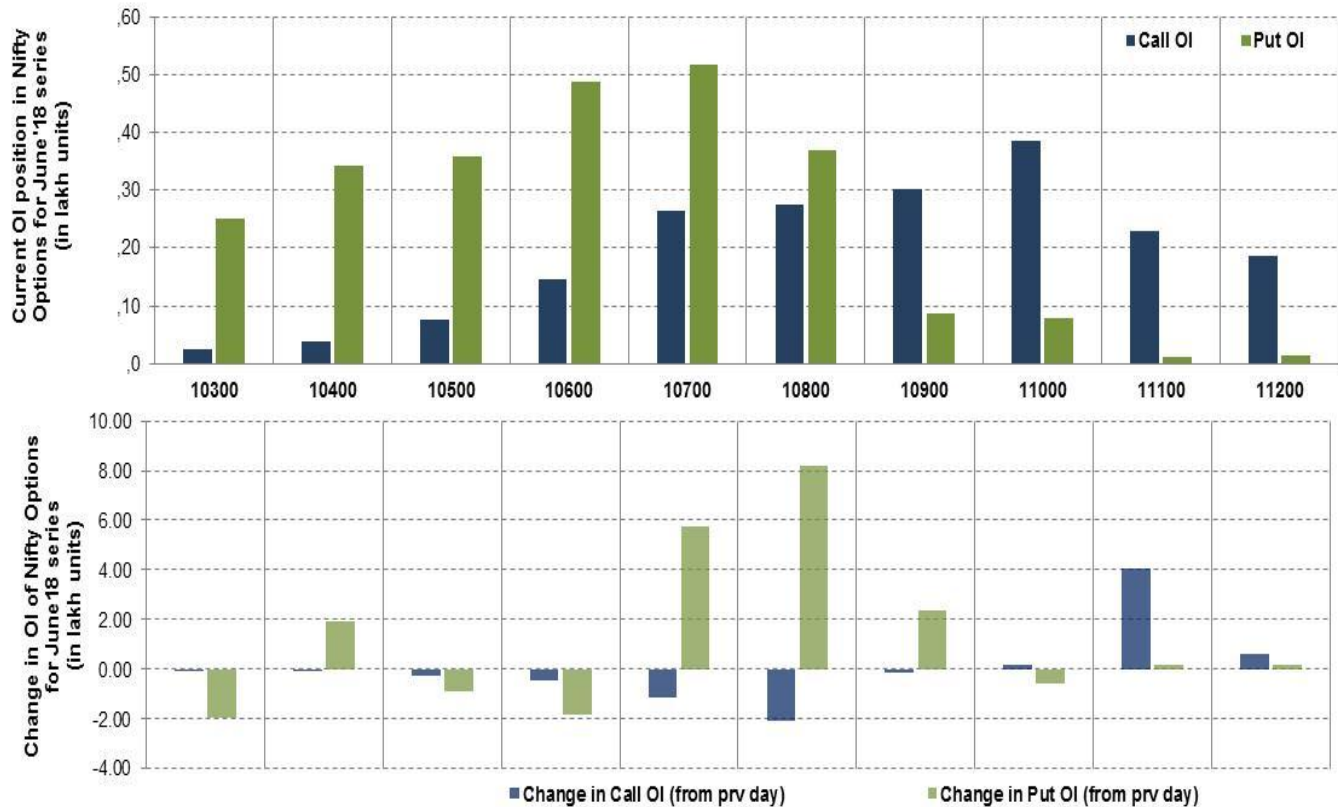
# Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with an addition of 0.57 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.83mn) and that for Puts was at 10,700 SP (5.17mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 13/06/18  
Avg Avg



Nifty Cash prices have settled at 10856.7 up by 0.13 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
DISHTV	47,292,000	67,543,000	42.82	74.00	1.65
KSCL	1,938,000	2,328,000	20.12	564.30	5.86
PAGEIND	58,900	70,475	19.65	25613.00	3.51
RBLBANK	4,019,000	4,721,000	17.47	560.00	2.36
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	2,026,500	1,990,500	-1.78	611.95	0.22
SRTRANSFIN	3,640,800	3,559,200	-2.24	1507.90	0.03
TV18BRDCST	79,492,000	77,596,500	-2.38	57.90	0.35
BANKINDIA	27,036,000	26,382,000	-2.42	103.20	1.33
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	4,742,400	6,228,300	31.33	405.75	-3.10
VOLTAS	4,136,000	4,779,000	15.55	527.50	-1.09
IBULHSGFIN	14,599,200	16,870,000	15.55	1218.00	-0.59
GLENMARK	4,468,500	4,918,500	10.07	571.50	-3.21
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARICO	5,205,200	5,054,400	-2.90	337.65	-1.76
KPIT	7,006,500	6,772,500	-3.34	277.05	-1.05
TORNTPOWER	2,550,000	2,463,000	-3.41	258.50	-2.56
UBL	1,339,100	1,249,500	-6.69	1283.30	-0.64

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