

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10808	10745	10777	10805	10837	10865	Buy	Buy	Buy
Sensex	35600	35351	35476	35613	35737	35874	Sell	Buy	Buy
Nifty Futures	10814	10742	10778	10806	10842	10870	Buy	Buy	Buy
Bank Nifty	26562	26443	26502	26563	26623	26683	Sell	Buy	Buy
CNX IT	13825	13664	13745	13865	13945	14065	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35599.8	-139.3	-0.4
NIFTY	10808.1	-48.7	-0.5
MIDCAP	16065.4	-12.1	-0.1
SMLCAP	17040.1	11.2	0.1
BSEFMC	11260.1	-19.5	-0.2
AUTO	25007.2	12.1	0.1
POWER	2039.0	-13.0	-0.6
REALTY	2208.5	-3.3	-0.2
BSE IT	13645.3	-194.1	-1.4
BANKEKX	29751.1	-143.5	-0.5
OILGAS	14555.0	-100.5	-0.7
METAL	13615.1	-61.2	-0.5

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	80.15	79.72	0.53
27-June-18 USD-INR	67.73	67.74	-0.01
27-June-18 GBP-INR	90.94	90.34	0.67
27-June-18 JPY-INR	61.60	61.34	0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	813	952	89
BSE	1206	1423	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4320	5693	(1373)
DII	3133	2556	576

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday turned-out to be a dismal day of trade for Indian equity benchmarks, where frontline gauges snapped their three days winning streak to end below their crucial 35,600 (Sensex) and 10,850 (Nifty) levels after the US Federal Reserve raised borrowing costs and struck a hawkish tone in its latest policy statement. Markets started the session on a pessimistic note with report showing that the country's current account deficit (CAD) rose to \$13 billion (Rs 878 billion and 1.9 per cent of gross domestic product, or GDP) in the fourth and final quarter (Q4 of 2017-18), compared to \$2.6 billion (Rs 176 billion and 0.4 per cent of GDP) in the same period of 2016 -17. Traders also remained concerned on report that Reserve Bank of India to hike rates once again at its August monetary policy review as headline inflation surging to a four-month high of 4.87 per cent in May. Markets extended losses due to higher Wholesale Price Index (WPI) data. India's wholesale inflation shot up to a 14-month high of 4.43 percent in May on increasing prices of petrol and diesel as well as vegetables. The WPI based inflation stood at 3.18 percent in April and 2.26 percent in May last year.

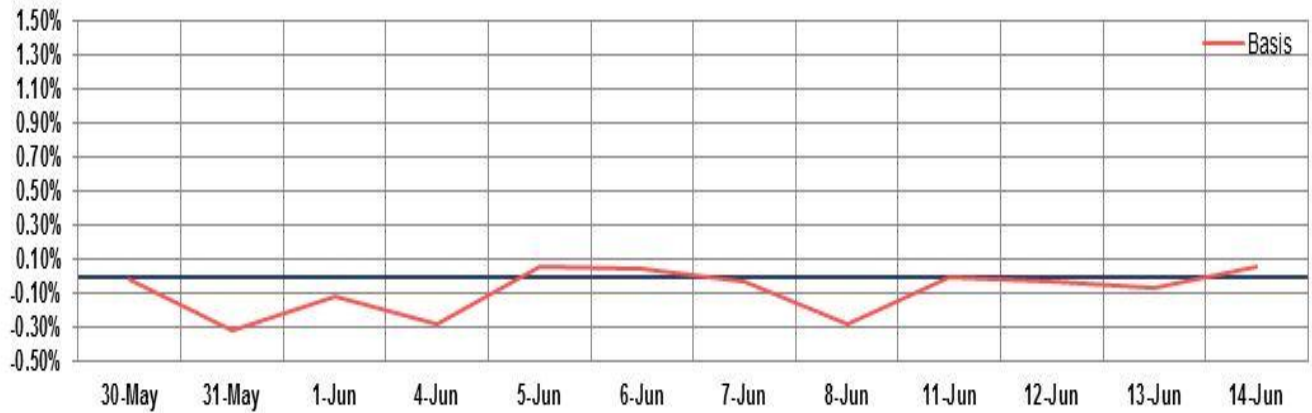
Weak global cues too dampened sentiments with European markets trading in red, after the US Federal Reserve lifted short-term interest rate a quarter percentage point and forecast two additional rate hikes this year, citing a strengthening economy. All the Asian markets ended in red, as concerns about US-China trade frictions kept investors on edge.

Market Turnover & FII Derivative Data

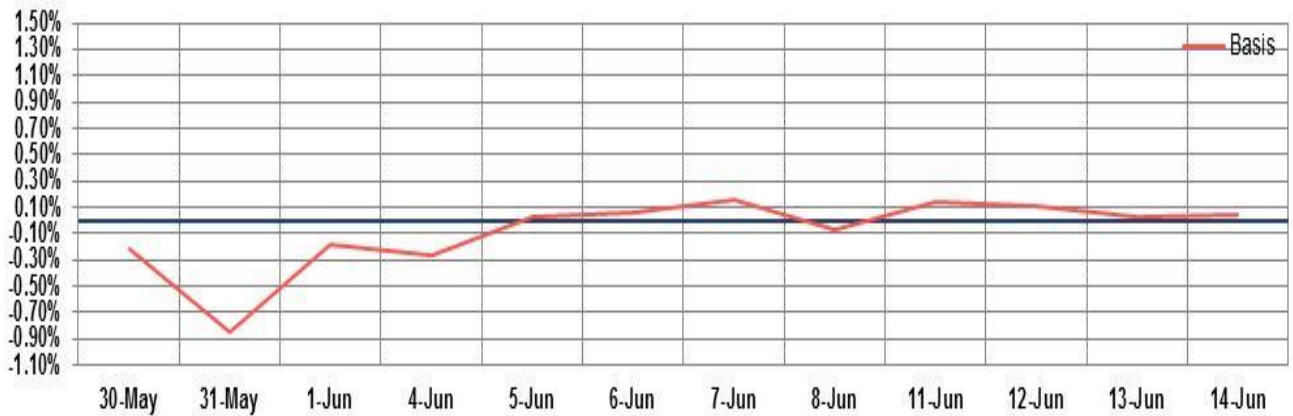
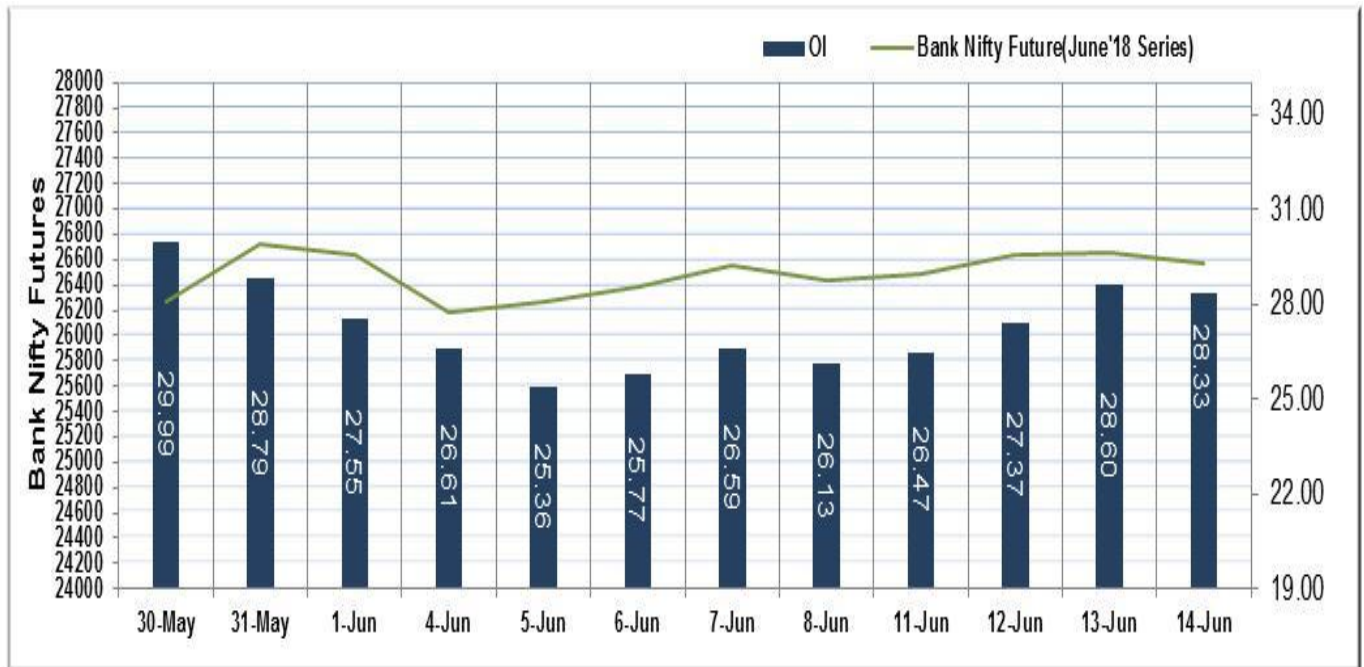
Market TO	Current	Previous	Net%
BSE CASH	2912	3520	(17)
NSE CASH	26351	29082	(9)
NSE FO	1418957	693001	105

FII Derivatives	Buy	Sell	Net
Ind. Futures	1866	3170	(1304)
Ind. Options	67161	63028	4134
Stk. Futures	8917	9592	(675)
Stk. Options	6465	6543	(78)

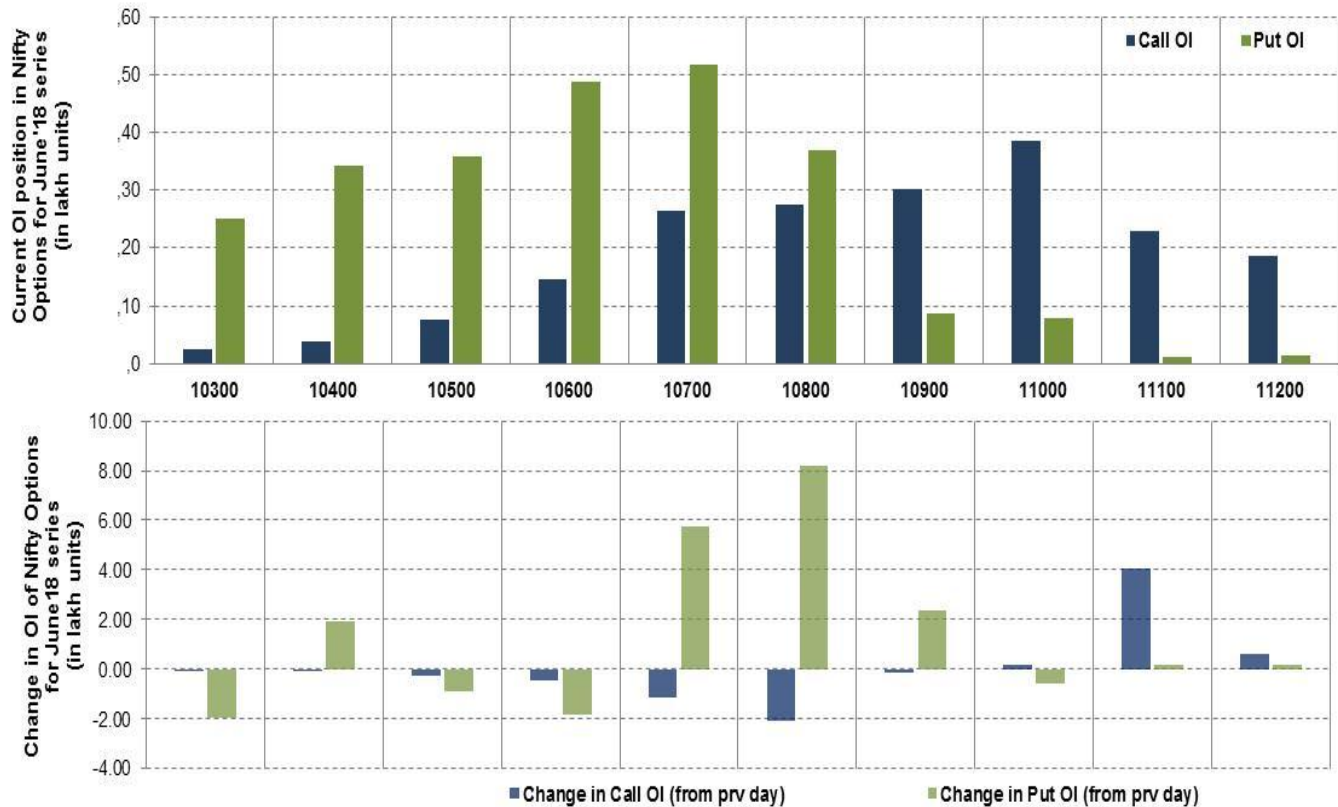
Nifty Futures



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 0.29 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.14mn) and that for Puts was at 10,700 SP (4.95mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/06/18
 Avg Avg



Nifty Cash prices have settled at 10808.08 down by 0.45 from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
STAR	5,674,200	6,292,800	10.90	369.70	2.69
GLENMARK	4,512,600	4,937,400	9.41	586.40	2.35
PVR	1,143,200	1,237,600	8.26	1428.90	0.49
UBL	1,230,600	1,328,600	7.96	1296.45	1.22
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	2,253,000	2,136,000	-5.19	564.45	0.16
BALKRISIND	1,380,800	1,303,200	-5.62	1121.25	1.43
PCJEWELLER	10,296,000	9,651,000	-6.26	159.00	1.18
SRF	497,500	464,000	-6.73	1885.60	2.16
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	5,049,200	9,698,000	92.07	402.00	-1.11
RAMCOCEM	976,800	1,063,200	8.85	729.10	-1.44
IBULHSGFIN	16,682,000	18,141,200	8.75	1192.85	-1.80
CEATLTD	1,577,800	1,707,650	8.23	1347.55	-2.23
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	8,523,000	8,310,000	-2.50	275.45	-0.02
SOUTHBANK	146,284,400	142,440,000	-2.63	25.00	-0.20
GRASIM	5,514,750	5,354,250	-2.91	1037.85	-0.06
GAIL	15,249,910	14,764,510	-3.18	340.05	-1.36

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