

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10741	10675	10708	10759	10792	10843	Sell	Sell	Buy
Sensex	35432	35221	35327	35503	35608	35784	Sell	Sell	Buy
Nifty Futures	10732	10662	10697	10752	10786	10841	Sell	Sell	Buy
Bank Nifty	26497	26317	26407	26545	26635	26773	Sell	Sell	Sell
CNX IT	13772	13671	13721	13802	13852	13933	Buy	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35432.4	-114.9	-0.3
NIFTY	10741.1	-31.0	-0.3
MIDCAP	15767.7	-84.2	-0.5
SMLCAP	16528.2	-130.9	-0.8
BSEFMC	11040.5	-64.9	-0.6
AUTO	24554.9	-223.8	-0.9
POWER	1988.2	-18.2	-0.9
REALTY	2157.6	-11.0	-0.5
BSE IT	13631.9	-16.9	-0.1
BANSEX	29596.4	-113.5	-0.4
OILGAS	14445.3	85.9	0.6
METAL	12964.2	-128.9	-1.0

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	78.50	78.83	-0.42
27-June-18 USD-INR	68.02	68.13	-0.17
27-June-18 GBP-INR	89.82	89.78	0.04
27-June-18 JPY-INR	61.57	61.95	-0.60

Advance/ Decline	Adv	Dec	Un Ch.
NSE	469	1306	84
BSE	808	1793	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6385	5259	1127
DII	3399	2735	664

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day with a cut of one third of a percent and frontline gauges settled below their crucial 10,750 (Nifty) and 35,500 (Sensex) levels, as traders looked ahead to the Bank of England and OPEC meetings for direction. Markets soon after positive start pared all of their gains to trade flat for most part of the day as traders remained on sidelines ahead outcome of the markets regulator SEBI's meeting where it will discuss proposed overhaul of governance norms for market infrastructure institutions as well as amendments to buyback and takeover norms. Other proposals, including reducing the cooling off period for former employees to one year and review of the watchdog's recruitment policy, are also on the agenda. Traders remained little concerned with former NASSCOM president R Chandrashekhar sounding a note of caution on the economy, saying it could be disrupted if job growth was not constant. He said government statistics showed that nearly four million jobs in the formal sector were created from September 2017 to March 2018, of which about 50% were in the service sector.

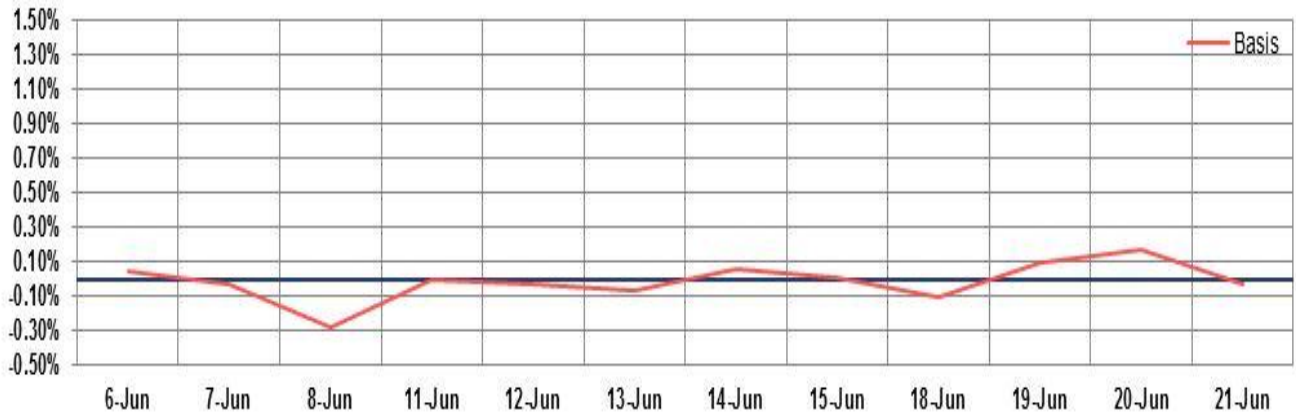
On the global front, European markets are trading in red terrain in early deals amid looming threat of a full-blown trade war between the world's two largest economies. In response to US President Donald Trump's decision to impose tariffs on EU steel and aluminum, the European Union will start charging import duties of 25% on a range of US products on Friday. Asian markets ended in red, as the potential for a deepening trade dispute with the US taking the edge off of traders' appetite in the China.

Market Turnover & FII Derivative Data

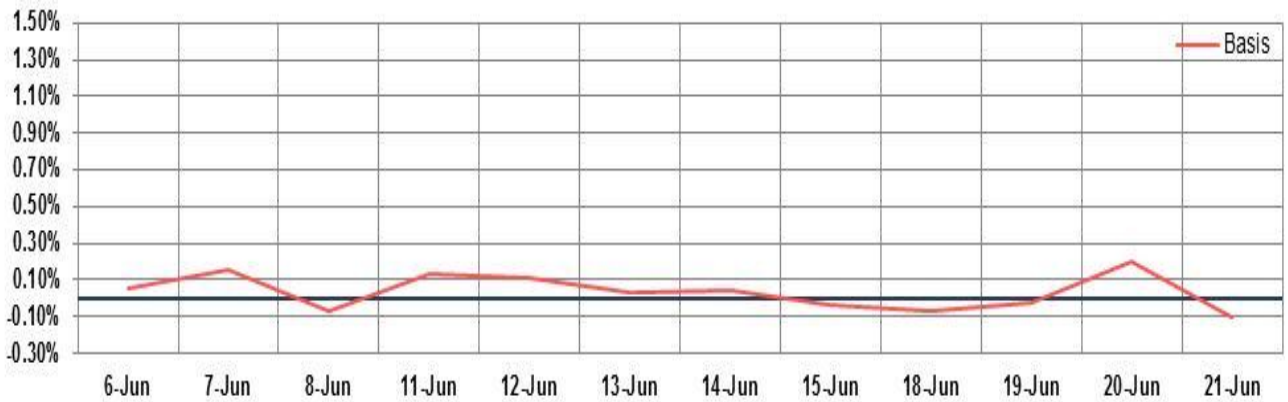
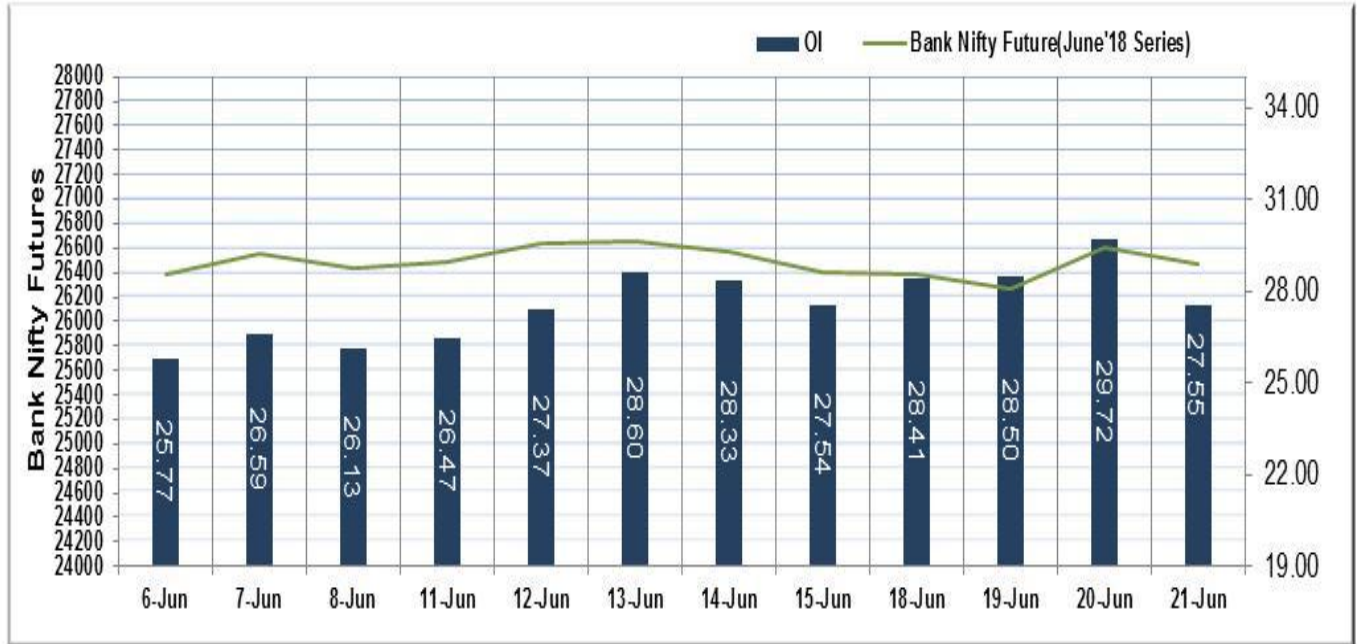
Market TO	Current	Previous	Net%
BSE CASH	4315	2344	84
NSE CASH	24978	25096	(0)
NSE FO	1757000	887651	98

FII Derivatives	Buy	Sell	Net
Ind. Futures	2818	2551	268
Ind. Options	115337	113312	2025
Stk. Futures	10783	10889	(106)
Stk. Options	6518	6431	87

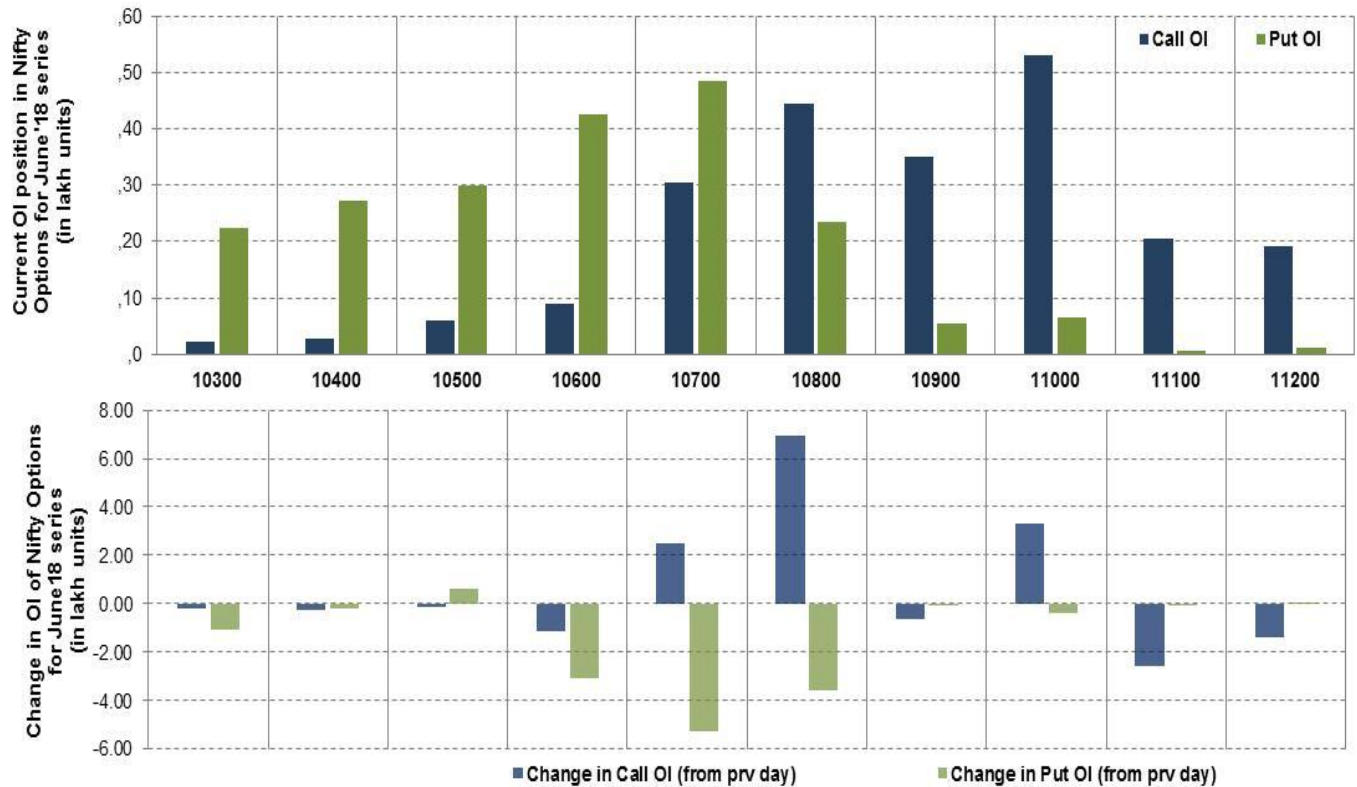
Nifty Futures



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 0.33 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with a reduction of 0.53 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.29mn) and that for Puts was at 10,700 SP (4.84mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/06/18
Avg Avg



Nifty Cash prices have settled at 10741.1 down by 0.29 from the previous close. On the upper side it has resistance of 10800 and 10850 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
GODREJCP	2,164,800	2,244,000	3.66	1170.40	0.39
BPCL	10,893,600	11,241,000	3.19	421.95	2.63
HINDPETRO	25,549,650	26,099,320	2.15	313.30	2.22
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	775375	717375	-7.48	5994.70	0.41
HDFC	19946500	18149500	-9.01	1858.35	0.35
CUMMINSIND	924,000	835,800	-9.55	681.00	1.57
INDIGO	5,479,200	4,890,000	-10.75	1175.80	3.72
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	1,968,500	3,796,000	92.84	1360.35	-50.25
SRF	530,000	629,000	18.68	1784.40	-2.55
VOLTAS	4,487,000	4,749,000	5.84	515.55	-1.24
OIL	2,977,524	3,089,691	3.77	210.60	-0.59
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	3,109,700	2,819,300	-9.34	835.55	-1.26
BALRAMCHIN	13,709,500	12,344,500	-9.96	67.30	-6.07
AUROPARMA	20,203,200	18,152,000	-10.15	610.40	-1.58
NIITTECH	1,604,250	1,424,250	-11.22	1120.30	-1.52

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