

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10762	10704	10733	10782	10811	10860	Sell	Sell	Buy
Sensex	35470	35192	35331	35569	35708	35946	Sell	Sell	Buy
Nifty Futures	10759	10702	10731	10775	10804	10849	Sell	Sell	Buy
Bank Nifty	26610	26431	26520	26663	26752	26894	Sell	Sell	Buy
CNX IT	13865	13731	13798	13858	13925	13985	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35470.4	-219.3	-0.6
NIFTY	10762.5	-59.4	-0.6
MIDCAP	15713.1	-126.6	-0.8
SMLCAP	16392.5	-147.4	-0.9
BSEFMC	11061.5	-68.4	-0.6
AUTO	24302.6	-371.9	-1.5
POWER	1985.7	-20.4	-1.0
REALTY	2128.8	-26.8	-1.2
BSE IT	13739.2	115.3	0.9
BANKEX	29616.8	-279.8	-0.9
OILGAS	14162.5	-223.6	-1.6
METAL	12867.0	-127.2	-1.0

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.59	78.98	0.78
27-June-18 USD-INR	68.14	67.83	0.45
27-June-18 GBP-INR	90.38	90.11	0.30
27-June-18 JPY-INR	62.15	61.61	0.88

Advance/ Decline	Adv	Dec	Un Ch.
NSE	476	1322	70
BSE	819	1775	153

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4151	3952	199
DII	2867	2954	(86)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices ended the Monday's session on negative note, with Sensex and Nifty breaching their crucial psychological 35,500 and 10,800 levels, respectively. After a cautious start, the key indices traded lackluster throughout the session, amid reports that foreign investors have pulled out over Rs 14,500 crore from the Indian capital markets in June so far, primarily due to global trade war and hawkish commentary by the US Federal Reserve. The latest outflow has taken the total net withdrawal by foreign portfolio investors (FPIs) from the capital markets (equity and debt) to more than Rs 46,600 crore in this year so far. The market participants remained worried with a private report stating that goods and services tax (GST) has not delivered on the promised formalisation of the economy as yet, while the glitches in the one-nation-one-tax regime has increased the demand for cash.

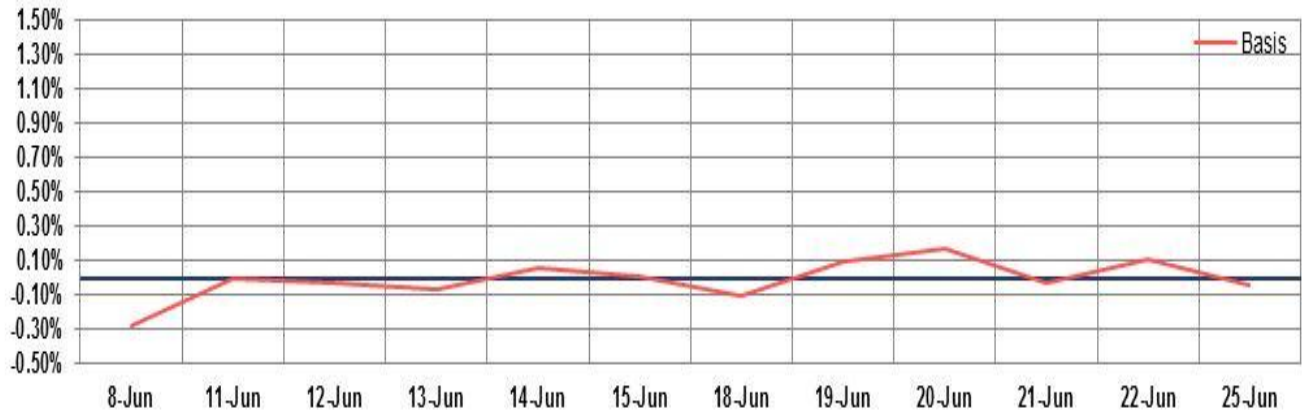
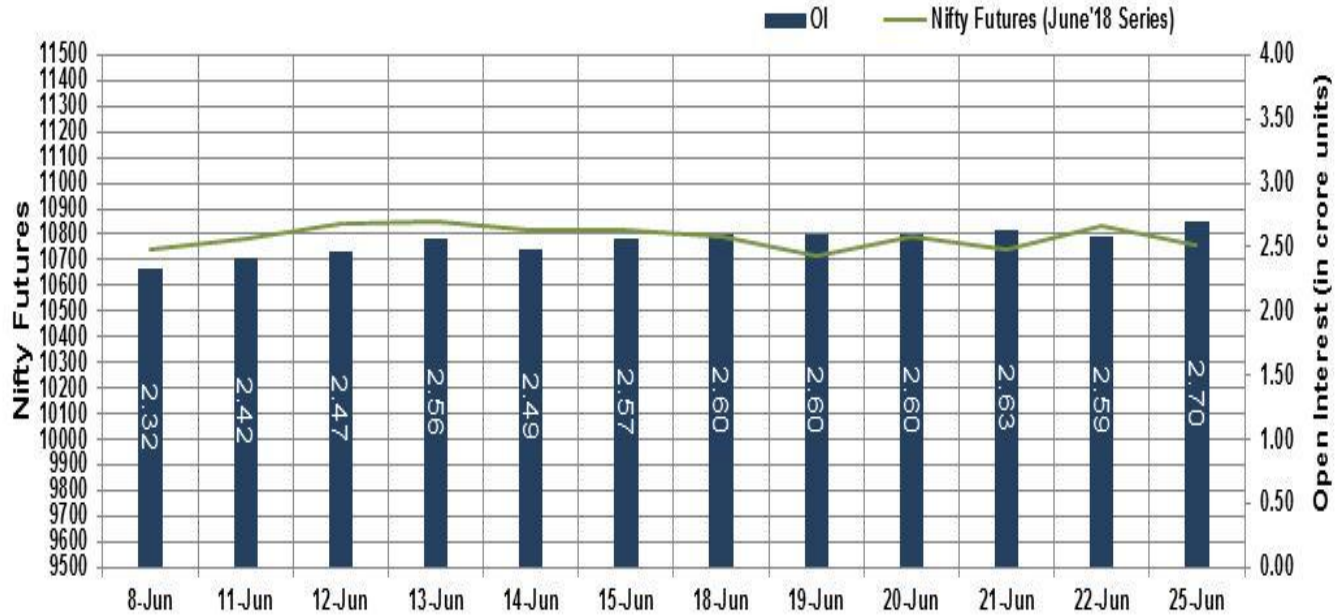
On the global front, European markets were trading in red terrain, as investors worried about further tariffs in global trade. Autos were the worst performing sector, as a result of the rising tensions in trade. On Friday, US President Donald Trump threatened to apply new duties on European carmakers. The European Union has said that it would respond with further US tariffs if Trump fulfilled his threat. Asian markets ended mostly in red, amid worries about US-China trade tensions after the Wall Street Journal reported that US President Donald Trump plans to bar Chinese companies from investing in US technology firms and also block additional technology exports to Beijing.

Market Turnover & FII Derivative Data

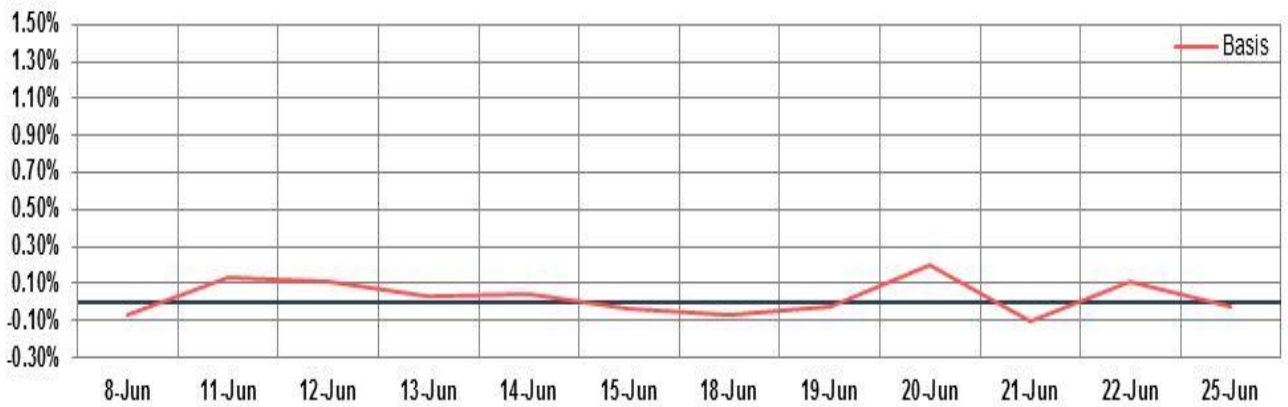
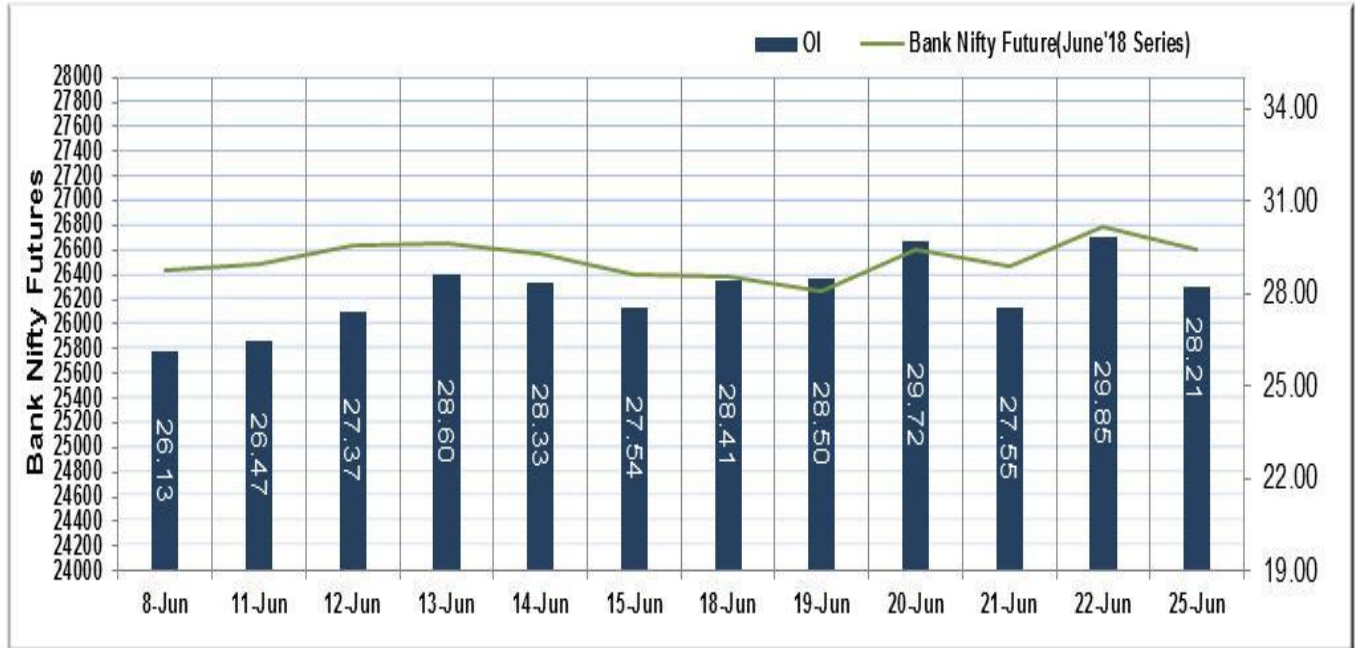
Market TO	Current	Previous	Net%
BSE CASH	2208	2972	(26)
NSE CASH	24461	26822	(9)
NSE FO	756917	712491	6

FII Derivatives	Buy	Sell	Net
Ind. Futures	4824	6306	(1482)
Ind. Options	69912	69976	(64)
Stk. Futures	20955	21279	(324)
Stk. Options	6523	6464	59

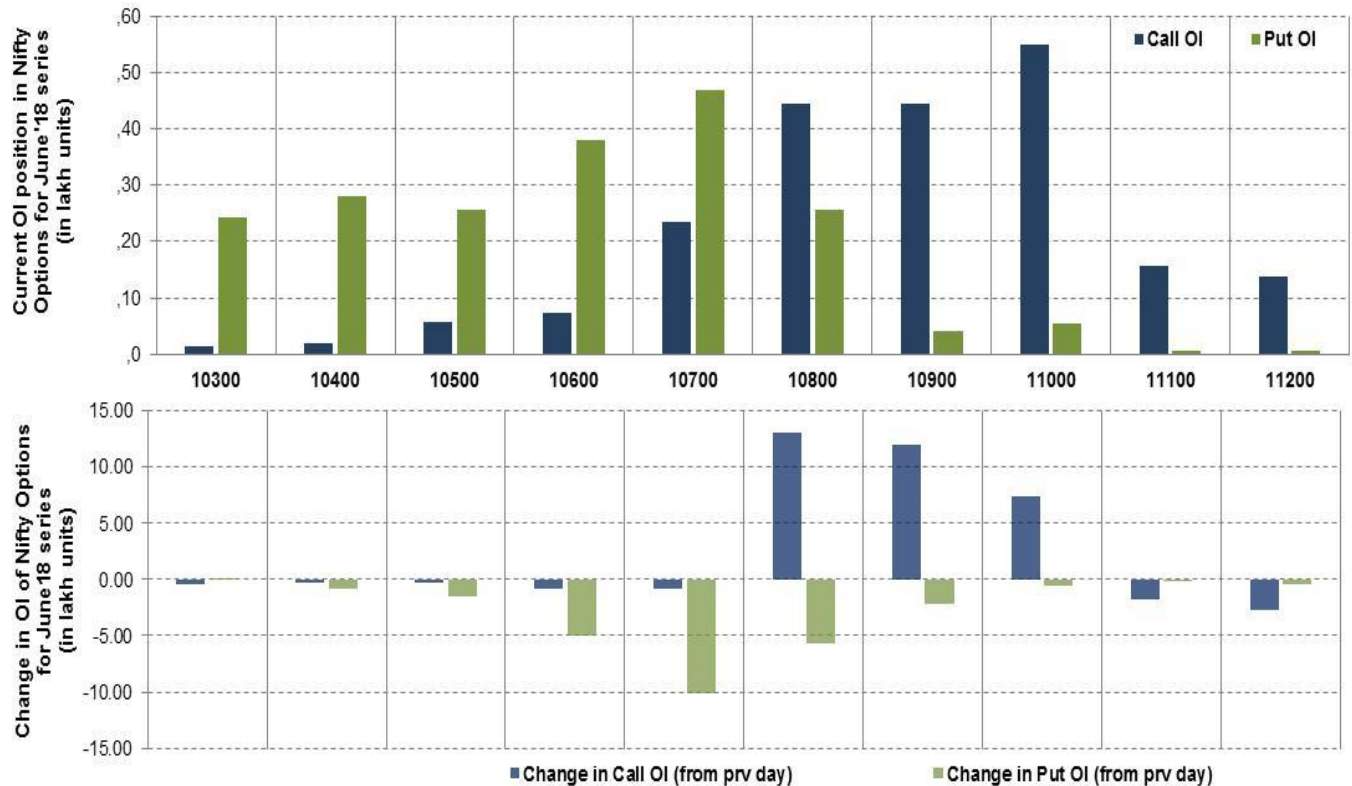
Nifty Futures



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 0.73 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with a reduction of 1.01 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.49mn) and that for Puts was at 10,700 SP (4.69mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/06/18
 Avg Avg



Nifty Cash prices have settled at 10762.45 down by 0.55 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
INFRATEL	6,449,800	6,560,300	1.71	291.05	1.53
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ULTRACEMCO	2,109,000	1,674,400	-20.61	3735.65	2.31
MRPL	8,950,500	7,096,500	-20.71	87.45	2.10
MFSL	3118000	2427000	-22.16	452.60	0.21
DISHTV	71001000	53704000	-24.36	72.05	0.07
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	843,000	935,000	10.91	1665.20	-0.63
MOTHERSUMI	14,508,800	14,790,400	1.94	288.00	-5.15
KAJARIACER	1,382,400	1,405,600	1.68	505.35	-1.52
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	4,593,600	3,369,850	-26.64	877.35	-3.86
YESBANK	49,036,750	35,938,000	-26.71	333.95	-0.58
PEL	1,587,010	1,162,096	-26.77	2523.85	-3.15
JSWSTEEL	35,736,000	25,512,000	-28.61	332.85	-1.28

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