

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10736	10563	10650	10707	10793	10850	Buy	Buy	Buy
Sensex	35322	34732	35027	35222	35517	35711	Buy	Buy	Buy
Nifty Futures	10737	10569	10653	10702	10786	10835	Buy	Buy	Buy
Bank Nifty	26956	26015	26486	26825	27296	27635	Buy	Buy	Buy
CNX IT	13666	13373	13519	13607	13754	13842	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35322.4	416.3	1.2
NIFTY	10736.2	121.8	1.2
MIDCAP	16013.8	-38.9	-0.2
SMLCAP	17249.5	-98.3	-0.6
BSEFMC	11291.5	64.6	0.6
AUTO	24471.6	-74.0	-0.3
POWER	2129.3	-7.6	-0.4
REALTY	2234.7	-19.1	-0.9
BSE IT	13452.8	100.4	0.8
BANKEX	30007.1	563.2	1.9
OILGAS	14429.4	166.2	1.2
METAL	13612.1	-46.9	-0.3

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.18	78.84	0.43
27-June-18 USD-INR	67.62	67.63	-0.01
27-June-18 GBP-INR	90.30	89.96	0.37
27-June-18 JPY-INR	62.15	62.18	-0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	644	1142	59
BSE	973	1683	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	23056	23071	(15)
DII	7179	7445	(266)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

May F&O expiry session turned out to be a fabulous day of trade for Indian equity benchmarks with frontline gauges recapturing their crucial 10,700 (Nifty) and 35,300 (Sensex) levels, on the back of predictions of normal southwest monsoon rains and expectations of an improved gross domestic product data due later in the day. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks. Key gauges made an optimistic start with traders taking some encouragement with report that India is likely to retain the position of world's fastest growing major economy in the January-March quarter, surpassing China's growth of 6.8%, driven by gains in manufacturing and consumer spending. The poll on the latest quarter's annual growth was 7.3%, the best pace since July-September 2016, the quarter before the government unexpectedly scrapped high-value currency notes. Investors took note of a report that India will endeavour to have a 'balanced' Regional Comprehensive Economic Partnership (RECP) trade agreement as it would cover 40% of the global GDP and over 42% of the world's population. Adding to the optimism, commerce and industry minister Suresh Prabhu said that India will pitch for continuing the eligibility of its 3,500-odd goods for low or zero duties in the US.

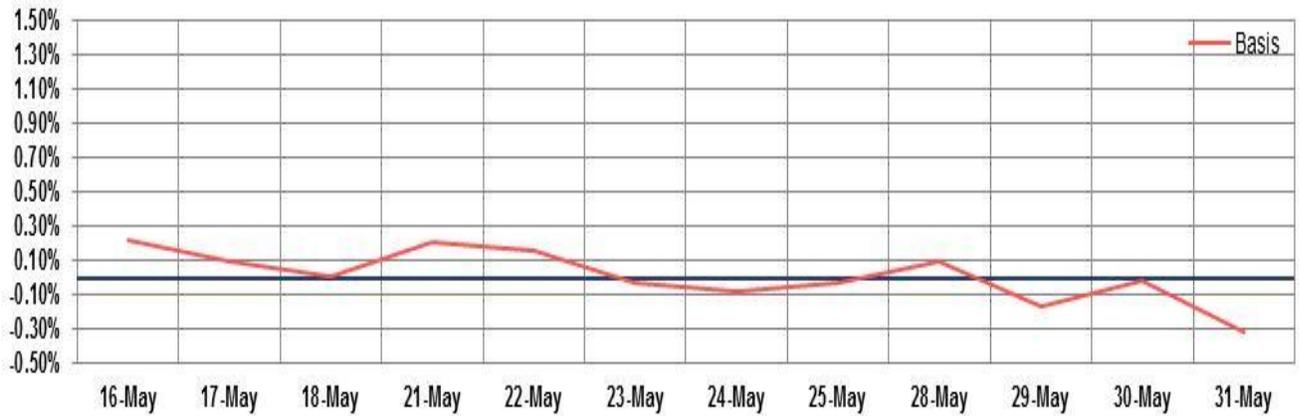
Positive opening in European markets too aided sentiments. Most of the European markets are trading in green in early deals, as Italian worries abated and the White House said that preparations for the highly anticipated June 12 summit in Singapore are going well. Asian equity markets ended mostly in green, as fears of turmoil in Italy were soothed by conciliatory noises from the country's two biggest populist parties.

Market Turnover & FII Derivative Data

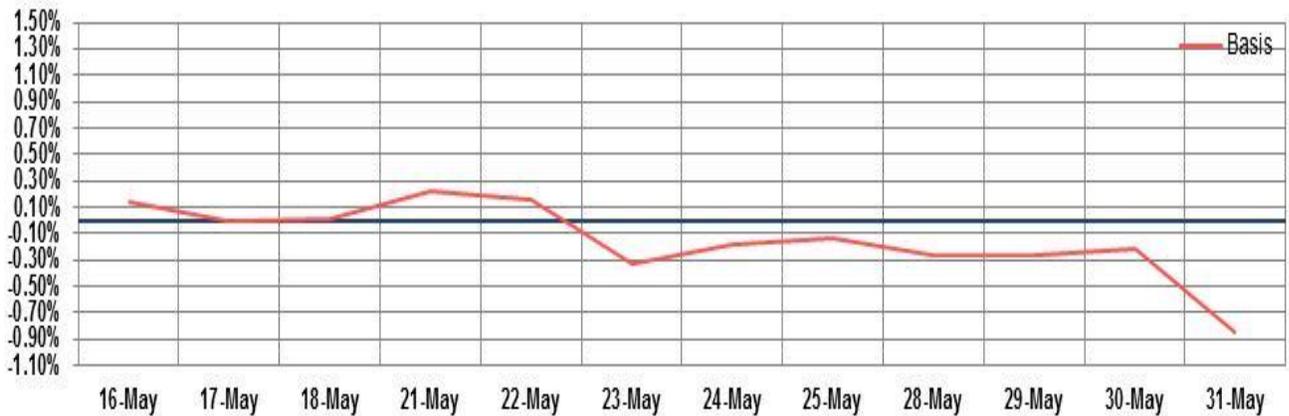
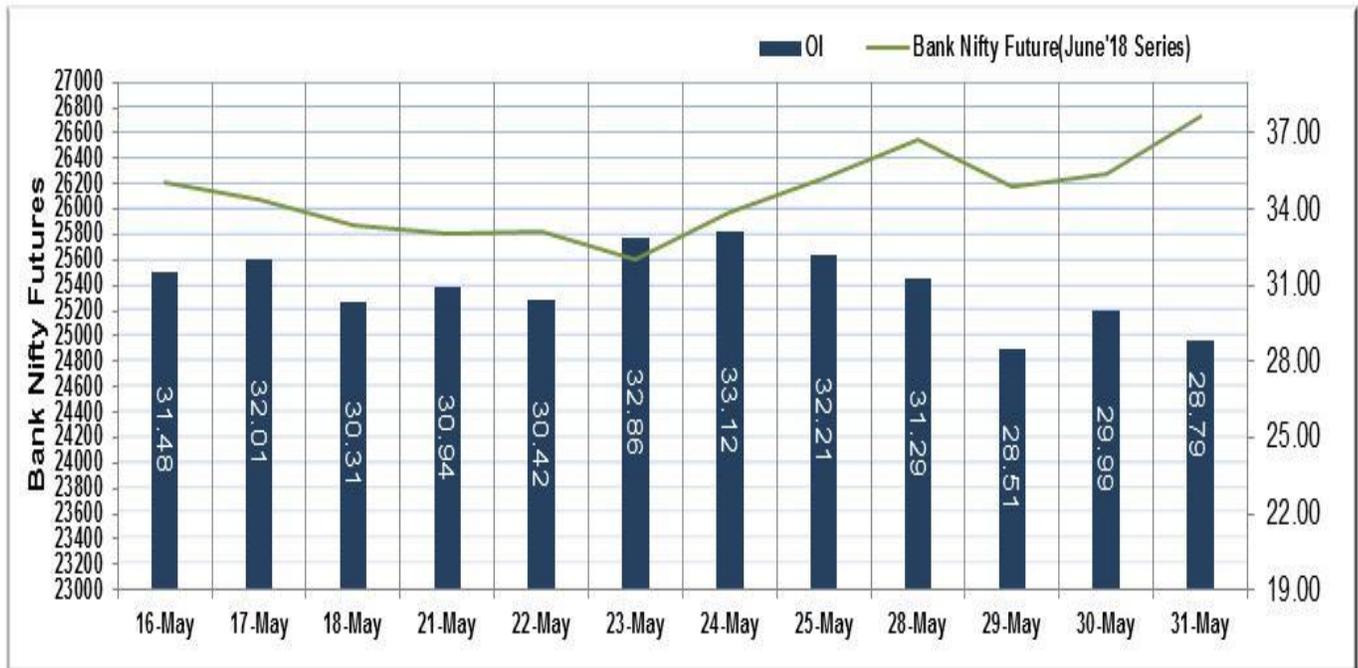
Market TO	Current	Previous	Net%
BSE CASH	4107	3145	31
NSE CASH	59238	30222	96
NSE FO	1834938	1359132	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	6269	6912	(643)
Ind. Options	131500	130216	1285
Stk. Futures	33730	32522	1208
Stk. Options	5467	5366	101

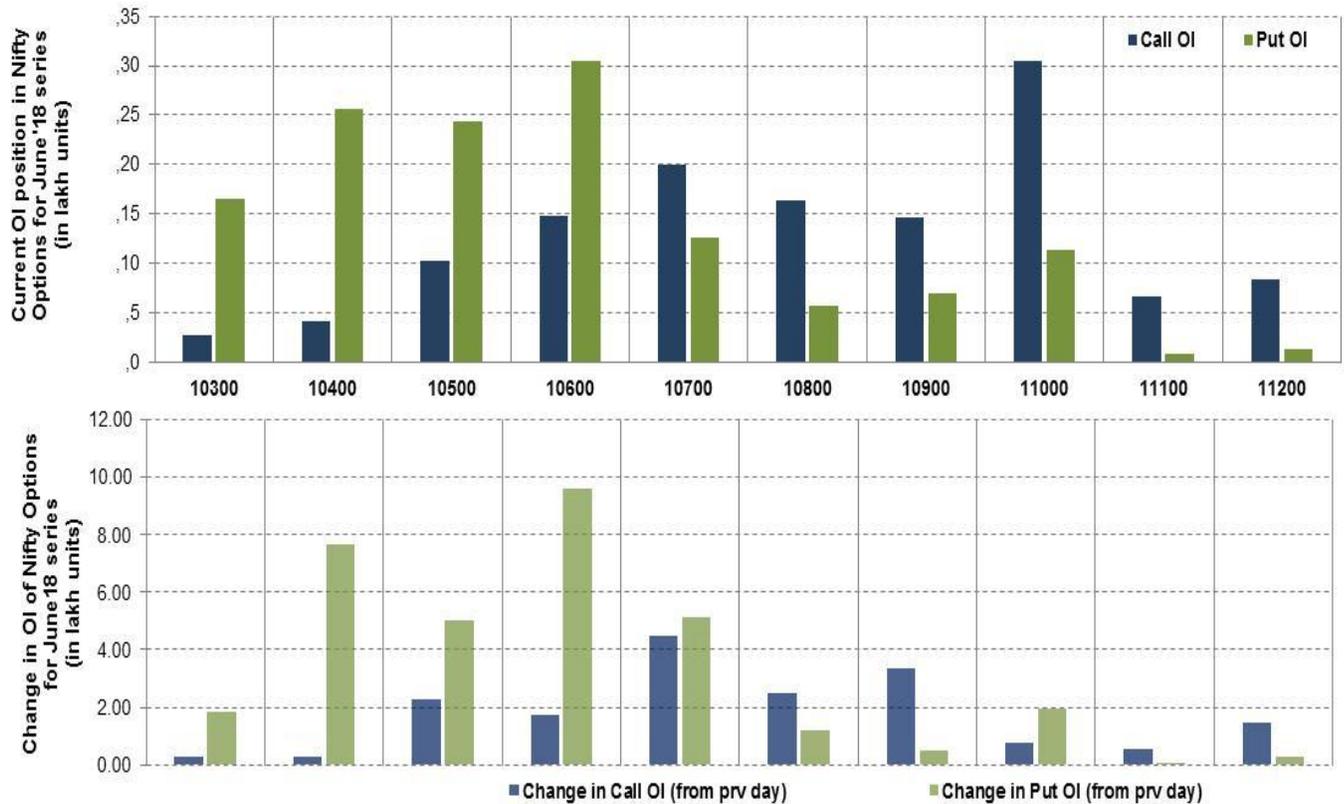
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts, 10,600 SP from the June month expiry was the most active put with an addition of 0.96 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.05mn) and that for Puts was at 10,500 SP (3.06mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 31/05/18
Avg Avg



Nifty Cash prices have settled at 10736.15 up by 1.15 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
TORNTPOWER	3,036,000	4,647,000	53.06	262.30	3.04
EICHERMOT	90,350	125,375	38.77	30780.30	2.06
MARICO	2,555,800	3,538,600	38.45	321.90	0.94
M&MFIN	3,093,750	4,218,750	36.36	487.55	1.96
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	14,340,000	10,080,000	-29.71	209.90	1.11
GLENMARK	1,337,400	920,700	-31.16	536.00	2.00
REPCOHOME	341,100	196,200	-42.48	590.45	0.19
INDIANB	1,656,000	942,000	-43.12	340.85	2.76
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TCS	2,473,750	4,572,500	84.84	1741.05	-49.94
CIPLA	6,570,000	8,625,000	31.28	524.75	-0.19
AMBUJACEM	6,247,500	7,532,500	20.57	205.35	-0.51
BOSCHLTD	43,575	51,525	18.24	18368.05	-0.84
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	490,400	300,000	-38.83	773.45	-1.17
TVSMOTOR	2,595,000	1,551,000	-40.23	587.30	-2.91
STAR	1,026,600	592,200	-42.31	401.80	-2.99
MRPL	2,817,000	1,593,000	-43.45	92.80	-2.06

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