

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10593	10510	10552	10592	10634	10675	Sell	Sell	Sell
Sensex	34903	34632	34768	34920	35056	35209	Sell	Sell	Sell
Nifty Futures	10610	10519	10565	10597	10643	10675	Sell	Sell	Sell
Bank Nifty	26251	25948	26100	26221	26372	26494	Sell	Sell	Sell
CNX IT	13409	13195	13302	13470	13577	13746	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34903.2	-108.7	-0.3
NIFTY	10593.2	-35.4	-0.3
MIDCAP	15534.7	-188.3	-1.2
SMLCAP	16219.6	-404.0	-2.4
BSEFMC	11028.9	-58.9	-0.5
AUTO	24457.5	-85.6	-0.4
POWER	2013.7	-26.9	-1.3
REALTY	2116.8	-22.0	-1.0
BSE IT	13178.4	-203.1	-1.5
BANDEX	29292.2	-65.6	-0.2
OILGAS	14350.8	14.9	0.1
METAL	13485.0	-52.8	-0.4

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	78.78	79.04	-0.33
27-June-18 USD-INR	67.32	67.28	0.05
27-June-18 GBP-INR	90.04	90.14	-0.11
27-June-18 JPY-INR	61.40	61.52	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	303	1530	50
BSE	483	2216	107

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4740	4897	(158)
DII	3221	2747	474

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending southward journey for third day in a row, Indian equity benchmarks ended the session with a cut of around one third of a percent on Tuesday, as traders remained on sidelines ahead of Reserve Bank of India's (RBI's) second bi-monthly monetary policy outcome for 2018-19, due on June 6. Markets made a cautious start and traded choppy throughout the session with Commerce and Industry Minister Suresh Prabhu's statement that unilateral trade restrictive actions by some developed countries could derail the fragile global economic recovery which would have implications on job scenario. Sentiments also remain dampened with private report that global economic growth could slow down by 1 percentage point - or more than a quarter of the expansion rates projected by various international bodies - if US President Donald Trump's tariff threats against China and others escalate into a full-blown trade war. The markets also remained under pressure on a report stating that the demand for Indian goods has been on a decline in the Chinese market, India's increasing dependence on China for items such as electric equipment, machines, medical and surgical instruments and fertilizers, among others, is widening India's trade deficit with the country.

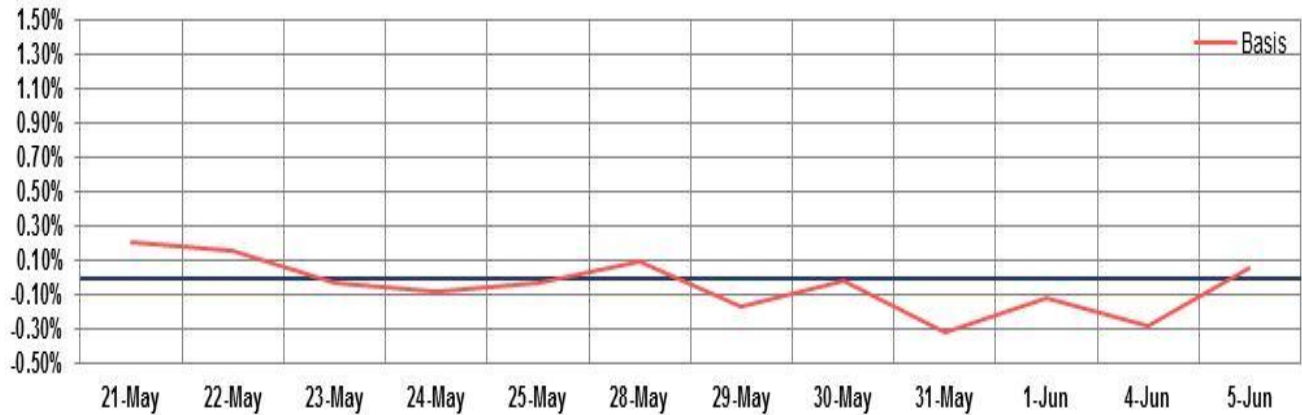
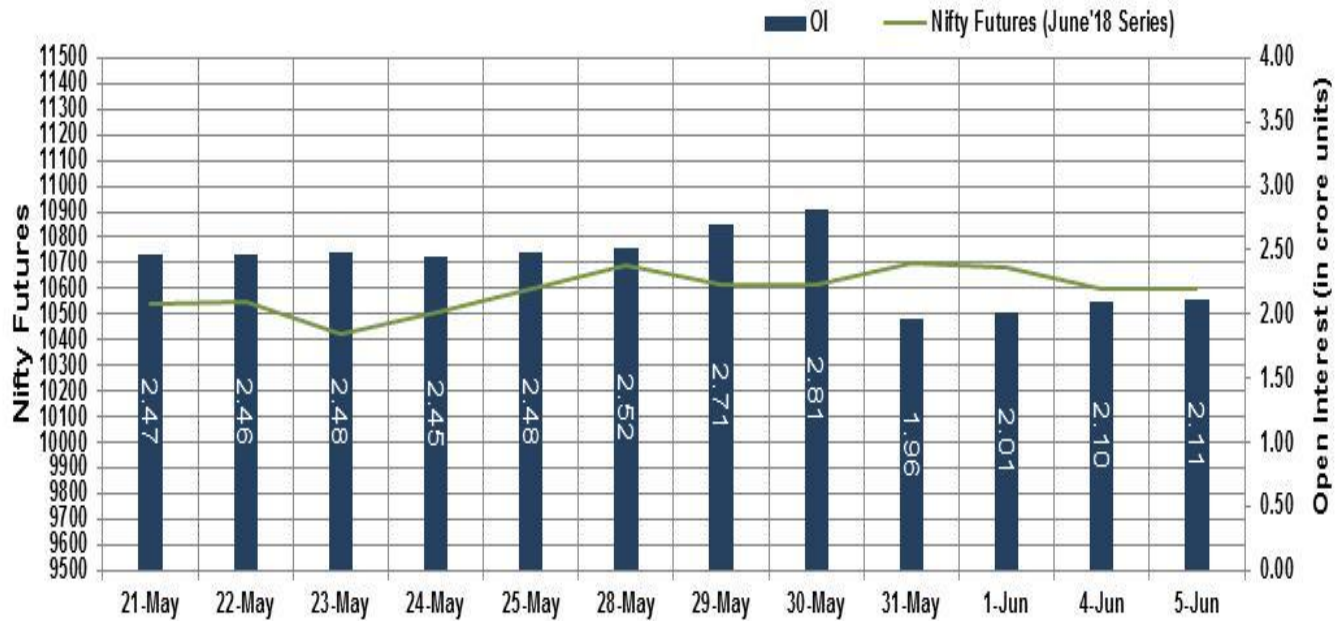
On the global front, European markets were trading mixed, as trade concerns continued to impact global markets. As Italian concerns abate, investors now looked forward to next week's FOMC meeting for indications whether the Federal Reserve will accelerate the pace of its rate hikes. Asian markets closed mostly higher, as optimism over the improving US economy was helping overcome worries about a possible trade war and geopolitical uncertainty.

Market Turnover & FII Derivative Data

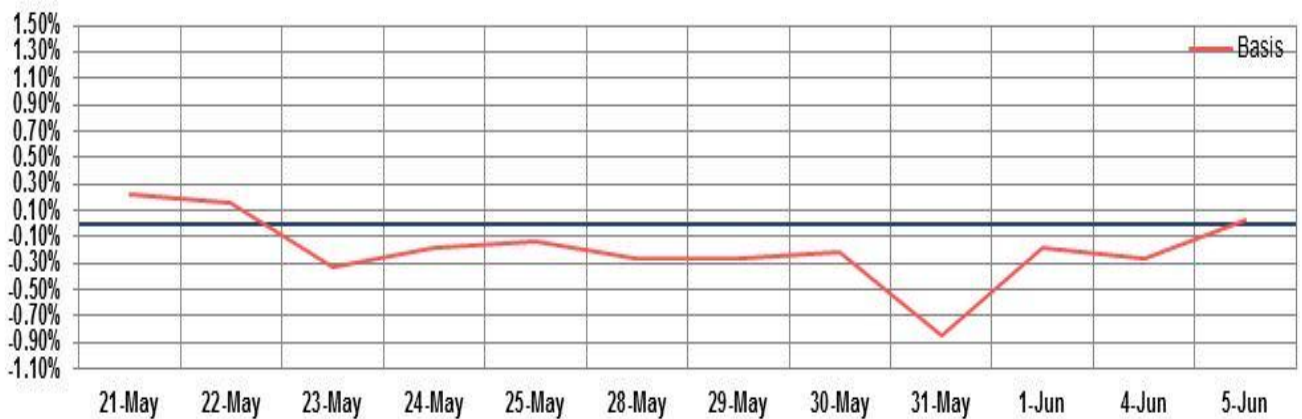
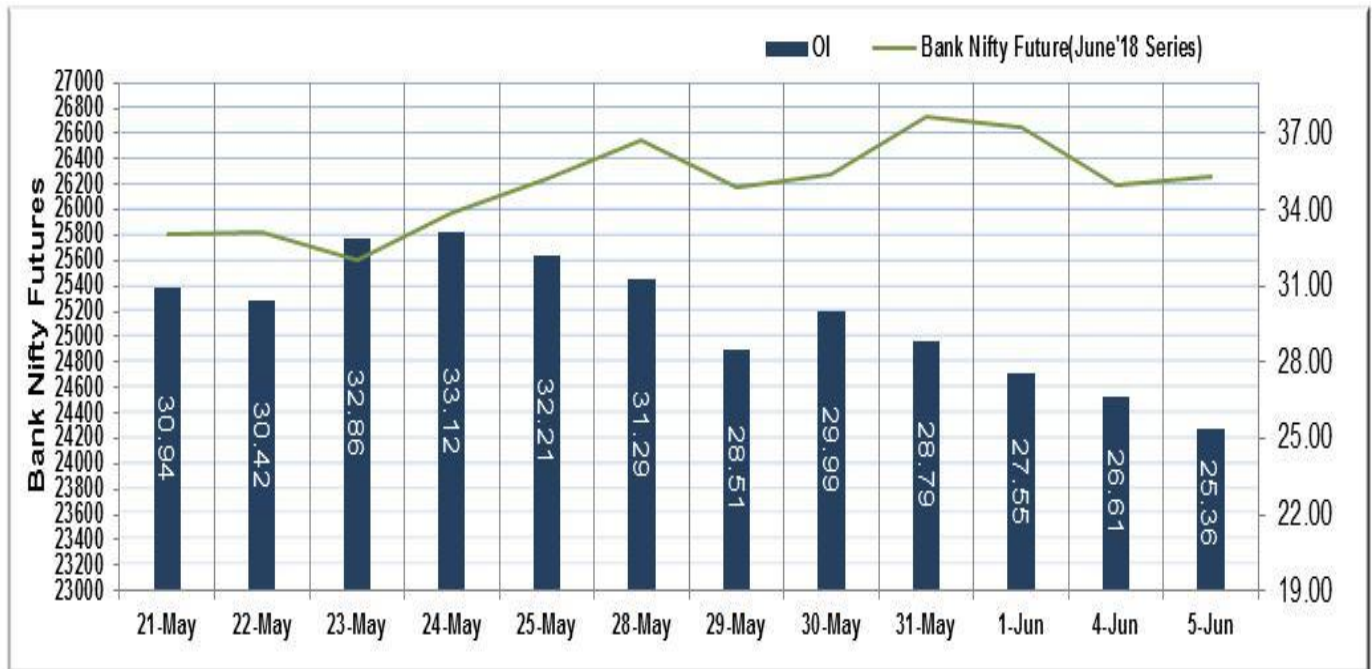
Market TO	Current	Previous	Net%
BSE CASH	3737	5359	(30)
NSE CASH	27802	28487	(2)
NSE FO	615896	643117	(4)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2892	3391	(499)
Ind. Options	74571	75337	(766)
Stk. Futures	12840	13669	(828)
Stk. Options	5923	5903	19

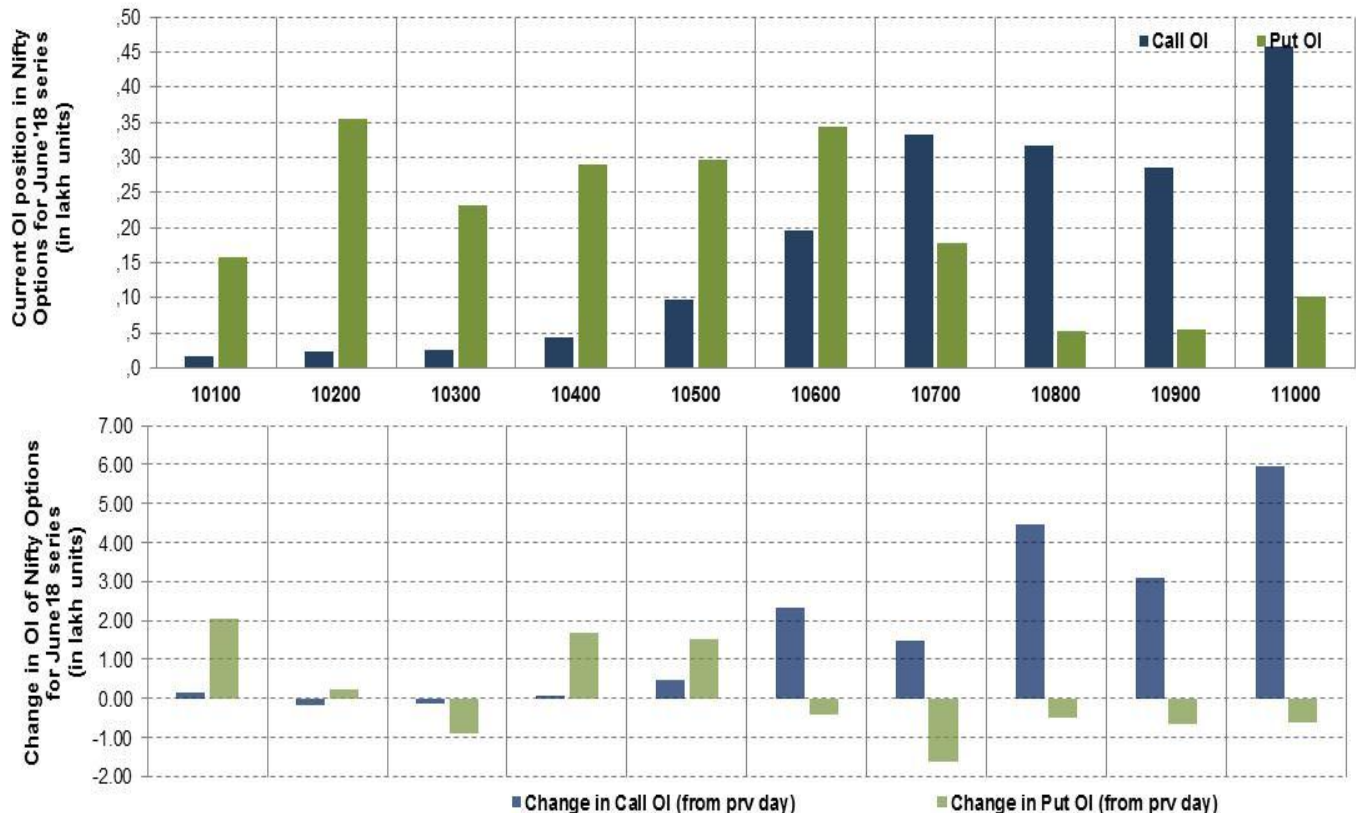
Nifty Futures



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 0.59 million in open interest.
- Among Nifty puts, 10,200 SP from the June month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.57mn) and that for Puts was at 10,200 SP (3.56mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/06/18
Avg Avg



Nifty Cash prices have settled at 10593.15 down by 0.33 from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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
CONCOR	1,531,875	1,805,000	17.83	1331.00	1.60
PCJEWELLER	8,916,000	10,041,000	12.62	131.00	0.34
GODREJIND	1,662,000	1,842,000	10.83	602.75	0.84
MUTHOOTFIN	2,164,500	2,356,500	8.87	384.00	1.95
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,355,800	1,341,600	-1.05	3618.95	0.20
CEATLTD	1,576,400	1,559,600	-1.07	1360.00	1.95
KOTAKBANK	15,359,200	15,067,200	-1.90	1309.35	0.29
RBLBANK	3,941,000	3,861,000	-2.03	512.85	0.76
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,137,750	1,497,750	31.64	1026.00	-5.94
VOLTAS	2,873,000	3,486,000	21.34	518.35	-2.92
JUSTDIAL	2,956,800	3,460,800	17.05	540.10	-3.48
DHFL	26,095,500	29,914,500	14.63	601.00	-0.07
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ITC	80,858,400	79,872,000	-1.22	268.90	-0.15
CANFINHOME	4,732,500	4,671,250	-1.29	351.70	-0.28
ESCORTS	4,721,200	4,633,200	-1.86	896.00	-0.04
NBCC	19,194,000	18,726,000	-2.44	85.70	-1.04

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