

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10787	10731	10759	10805	10833	10878	Buy	Buy	Buy
Sensex	35483	35284	35384	35544	35644	35805	Buy	Buy	Buy
Nifty Futures	10786	10720	10753	10794	10827	10868	Buy	Buy	Buy
Bank Nifty	26454	26278	26366	26510	26597	26741	Buy	Buy	Buy
CNX IT	13775	13686	13731	13800	13845	13914	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35483.5	39.8	0.1
NIFTY	10787.0	19.3	0.2
MIDCAP	16007.6	-14.8	-0.1
SMLCAP	16973.4	86.2	0.5
BSEFMC	11245.3	41.5	0.4
AUTO	24989.3	29.3	0.1
POWER	2052.6	-0.2	0.0
REALTY	2200.2	-15.6	-0.7
BSE IT	13583.1	26.6	0.2
BANSEX	29608.5	15.9	0.1
OILGAS	14615.5	-31.9	-0.2
METAL	13805.6	-48.2	-0.4

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.73	79.57	0.20
27-June-18 USD-INR	67.56	67.69	-0.19
27-June-18 GBP-INR	90.28	90.73	-0.50
27-June-18 JPY-INR	61.48	62.02	-0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1044	746	92
BSE	1529	1147	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4017	5174	(1157)
DII	4193	3130	1063

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Monday turned out to be a disappointing day of trade for Indian equity benchmarks, as frontline gauges failed to hold initial jubilation and ended with marginal gains as traders booked most of their early gains ahead of the outcome of a historic meeting between the US President Donald Trump and the North Korean leader Kim Jong Un. Markets gained strength after making flat-to-positive start, as traders took some encouragement with CII's statement that Industry is expecting the GDP to grow by close to 8% over the next couple of years, as strong reforms process and fiscal prudence have laid a solid foundation for growth. Markets extended northward journey in noon deals as some support came with report that foreign direct investment (FDI) in India increased to \$61.96 billion in 2017-18. FDI inflows stood at \$60 billion in the previous fiscal. During the four years of the BJP government, foreign inflows jumped to \$222.75 billion from \$152 billion in the previous four-year period. Adding to the optimism, Commerce Minister Suresh Prabhu said that India's GDP growth is likely to cross 8% in the next two years and the government is taking a number of steps including formulation of a new industrial policy to double the economy's size to \$5 trillion in 7-8 years.

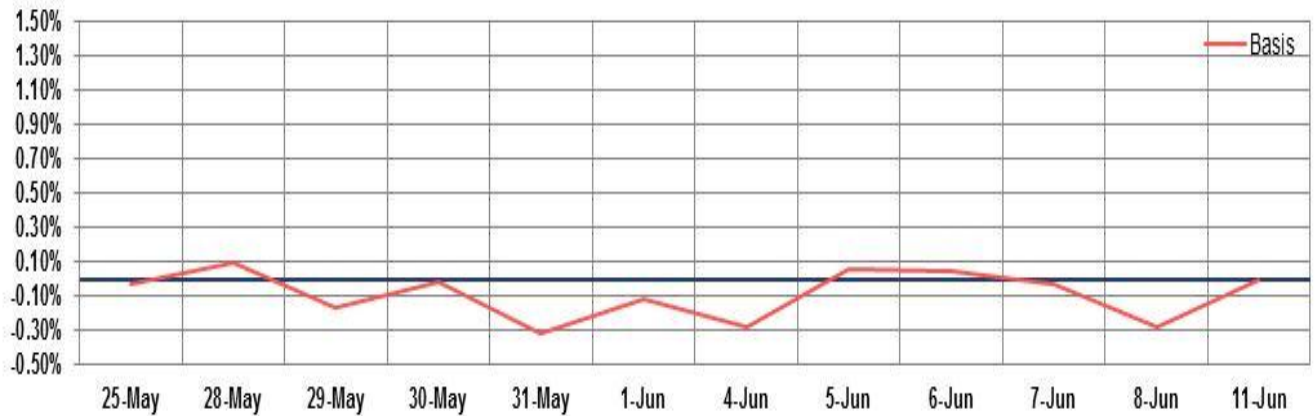
On the global front, European markets were trading in green terrain in early deals, ahead of a historic meeting between the US President and the North Korean leader set to take place in Singapore on Tuesday. Asian markets ended mostly in green despite trade-related tensions remained in focus after US President Donald Trump abruptly withdrew his support for a joint communique at the conclusion of the weekend G7 summit.

Market Turnover & FII Derivative Data

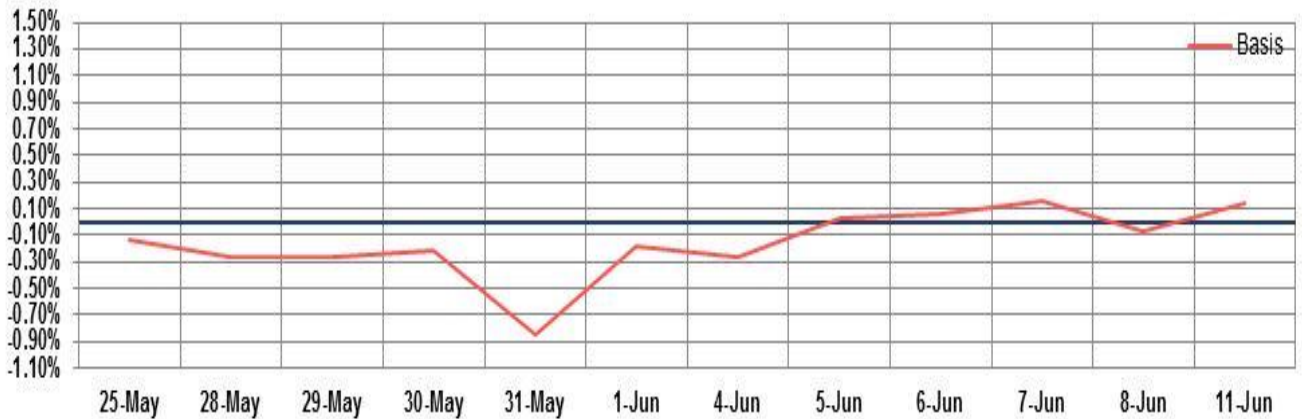
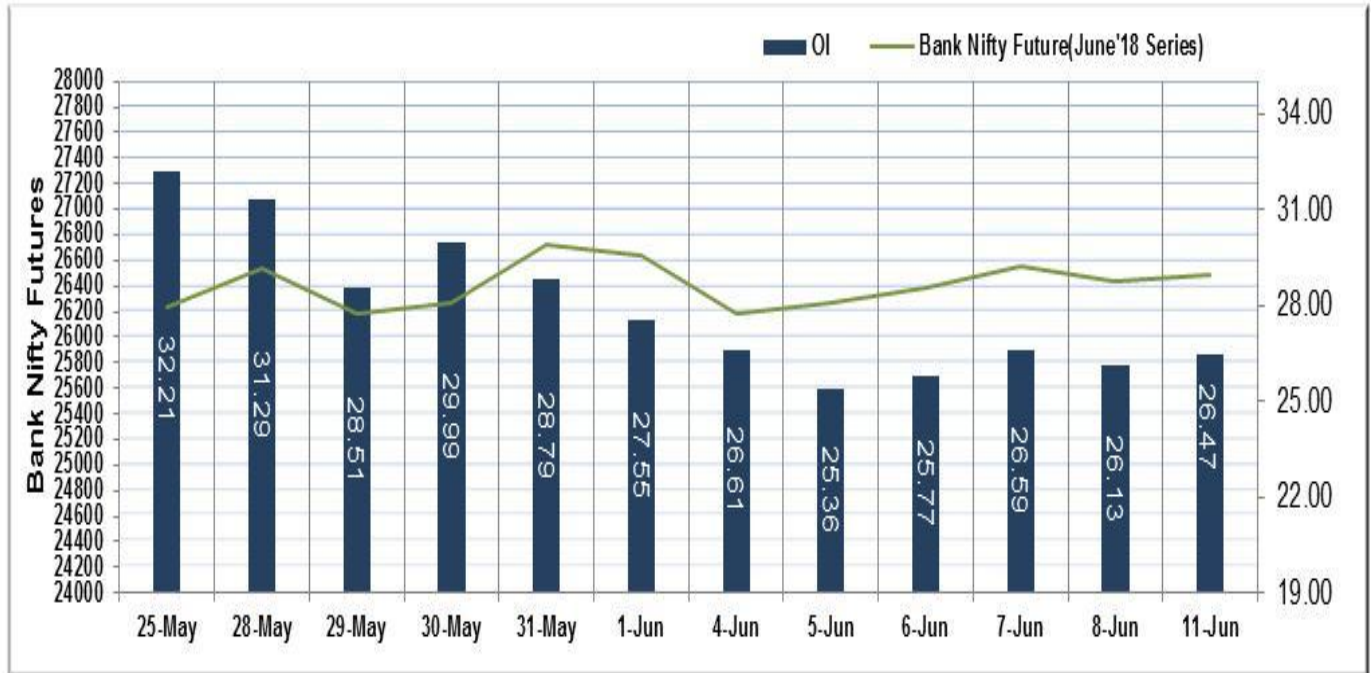
Market TO	Current	Previous	Net%
BSE CASH	2574	3037	(15)
NSE CASH	26706	28512	(6)
NSE FO	540038	489425	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	2328	1856	472
Ind. Options	59840	59207	633
Stk. Futures	9714	9627	86
Stk. Options	5160	5098	62

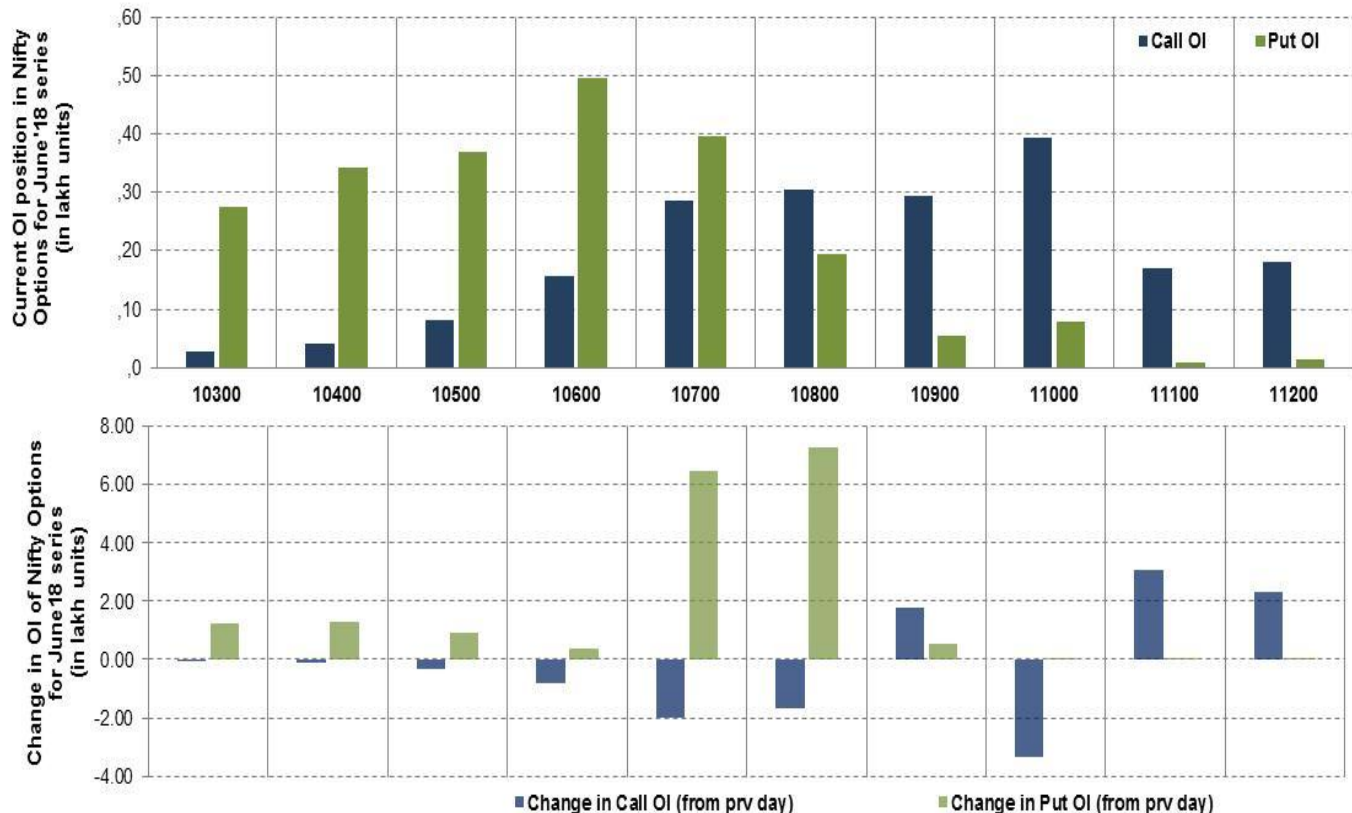
Nifty Futures



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 a reduction of 0.33 million in open interest.
- Among Nifty puts, 10,600 SP from the June month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.94mn) and that for Puts was at 10,600 SP (4.95mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/06/18
Avg Avg



Nifty Cash prices have settled at 10786.95 up by 0.18 from the previous close. On the upper side it has resistance of 10850 and 10900 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
GODREJIND	1,773,000	2,061,000	16.24	606.00	1.07
UBL	1,321,600	1,504,300	13.82	1275.00	3.47
MARICO	4,976,400	5,470,400	9.93	348.80	1.53
BAJFINANCE	5,215,500	5,726,000	9.79	2246.70	1.98
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	1,092,000	1,059,500	-2.98	995.00	1.75
JETAIRWAYS	7,856,400	7,587,600	-3.42	402.00	0.21
REPCOHOME	708,300	676,800	-4.45	569.20	1.50
CAPF	8,411,200	8,019,200	-4.66	572.60	0.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	478,500	549,500	14.84	1395.00	-1.29
PIDILITIND	3,998,000	4,521,000	13.08	1060.75	-1.12
CASTROLIND	10,844,400	12,174,400	12.26	168.40	-3.30
STAR	4,348,200	4,834,200	11.18	349.25	-2.74
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEML	2,310,900	2,296,800	-0.61	882.10	-2.80
HCC	43,065,000	42,780,000	-0.66	15.05	-1.63
UNIONBANK	32,556,000	32,328,000	-0.70	93.55	-2.20
UJJIVAN	5,494,400	5,404,800	-1.63	396.75	-2.28

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