

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10818	10724	10771	10802	10849	10881	Buy	Buy	Buy
Sensex	35622	35317	35469	35572	35725	35828	Buy	Buy	Buy
Nifty Futures	10819	10695	10757	10797	10859	10900	Buy	Buy	Buy
Bank Nifty	26417	26208	26313	26450	26554	26691	Sell	Buy	Buy
CNX IT	14122	13728	13925	14038	14235	14348	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35622.1	22.3	0.1
NIFTY	10817.7	9.7	0.1
MIDCAP	16001.2	-64.2	-0.4
SMLCAP	16961.2	-78.9	-0.5
BSEFMC	11216.7	-43.5	-0.4
AUTO	24849.9	-157.3	-0.6
POWER	2016.7	-22.4	-1.1
REALTY	2182.5	-25.9	-1.2
BSE IT	13951.1	305.8	2.2
BANKEX	29557.6	-193.5	-0.7
OILGAS	14397.3	-157.7	-1.1
METAL	13406.3	-208.8	-1.5

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	78.96	80.15	-1.48
27-June-18 USD-INR	68.10	67.73	0.54
27-June-18 GBP-INR	90.47	90.94	-0.52
27-June-18 JPY-INR	61.57	61.60	-0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	680	1096	88
BSE	1083	1562	141

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9785	11310	(1525)
DII	4396	3835	561

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks somehow managed to keep their head above water and settled with slender gains on Friday. Markets traded range bound throughout the day with key gauges swinging both ways touching intra-day high in first half and intra-day low in second half to finally end tad above their neutral lines. Markets started the session on a positive note as support with India's Oil Minister Dharmendra Pradhan conveying India's concerns when he met ambassadors of OPEC countries in India over high international oil prices. Some support came with a report that India's home loans touched double-digit mark as a percentage of GDP in the financial year 2018. Housing credit grew 16% in FY18, taking the mortgage penetration to a double-digit mark of 10% for the first time in FY18, up from 9.5% in FY17. The markets also drew some solace with a private report stating that the Centre is planning to change labour laws in order to raise the basic income of salaried employees.

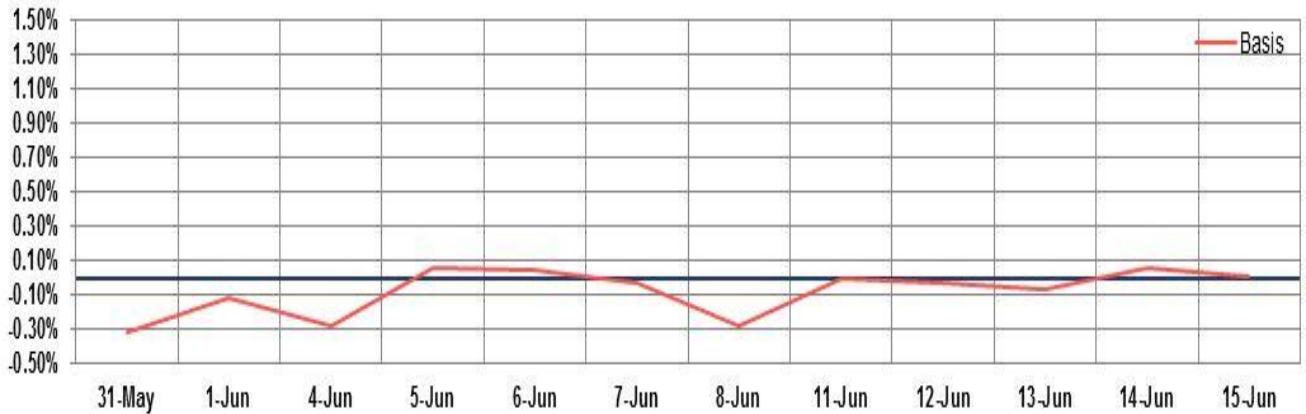
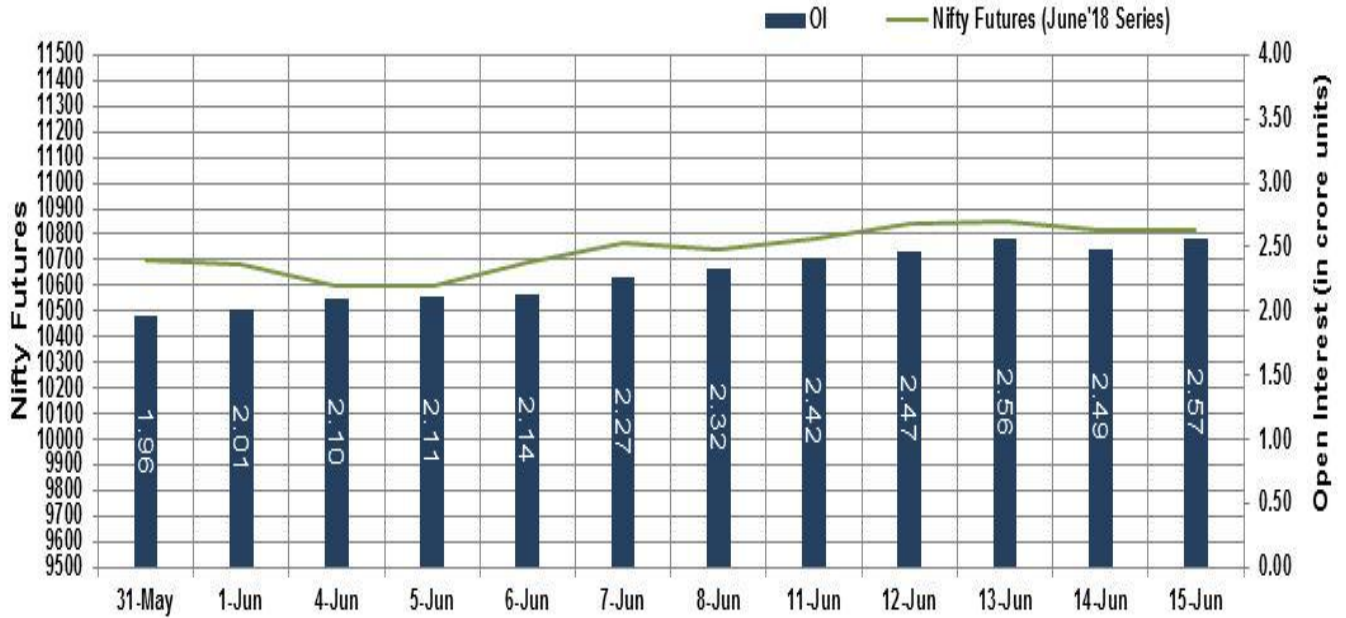
On the global front, European markets were trading mostly in red, after media reports suggested the Trump administration has approved a plan to impose punishing tariffs on tens of billions of dollars of Chinese goods. The US Treasury is expected to unveil the details later in the day. Expectations remain high that China would retaliate with tariffs of its own if the US goes ahead with its plans. Asian markets exhibited mixed trend on dovish ECB statement and BOJ's weaker view on inflation outlook.

Market Turnover & FII Derivative Data

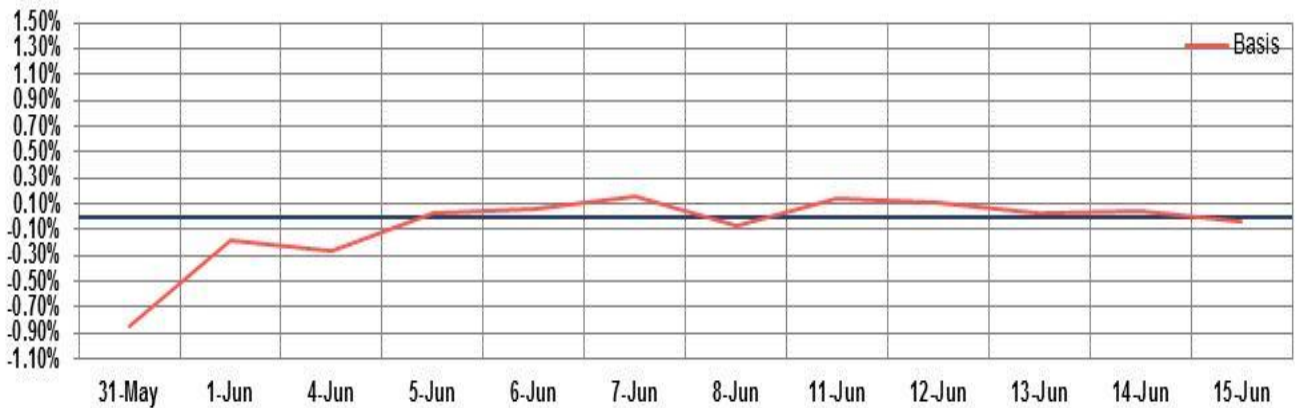
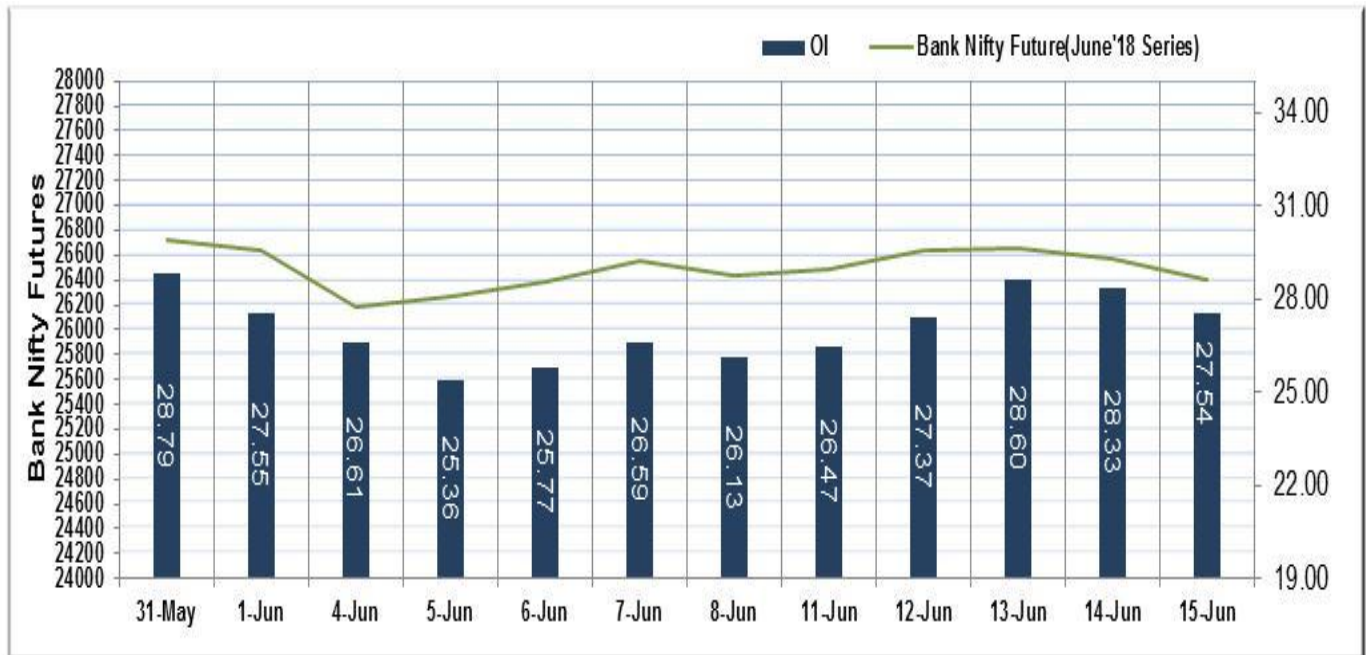
Market TO	Current	Previous	Net%
BSE CASH	3207	2912	10
NSE CASH	37544	26351	42
NSE FO	598790	1418957	(58)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3890	3287	604
Ind. Options	66213	62953	3260
Stk. Futures	11725	11339	385
Stk. Options	7691	7600	91

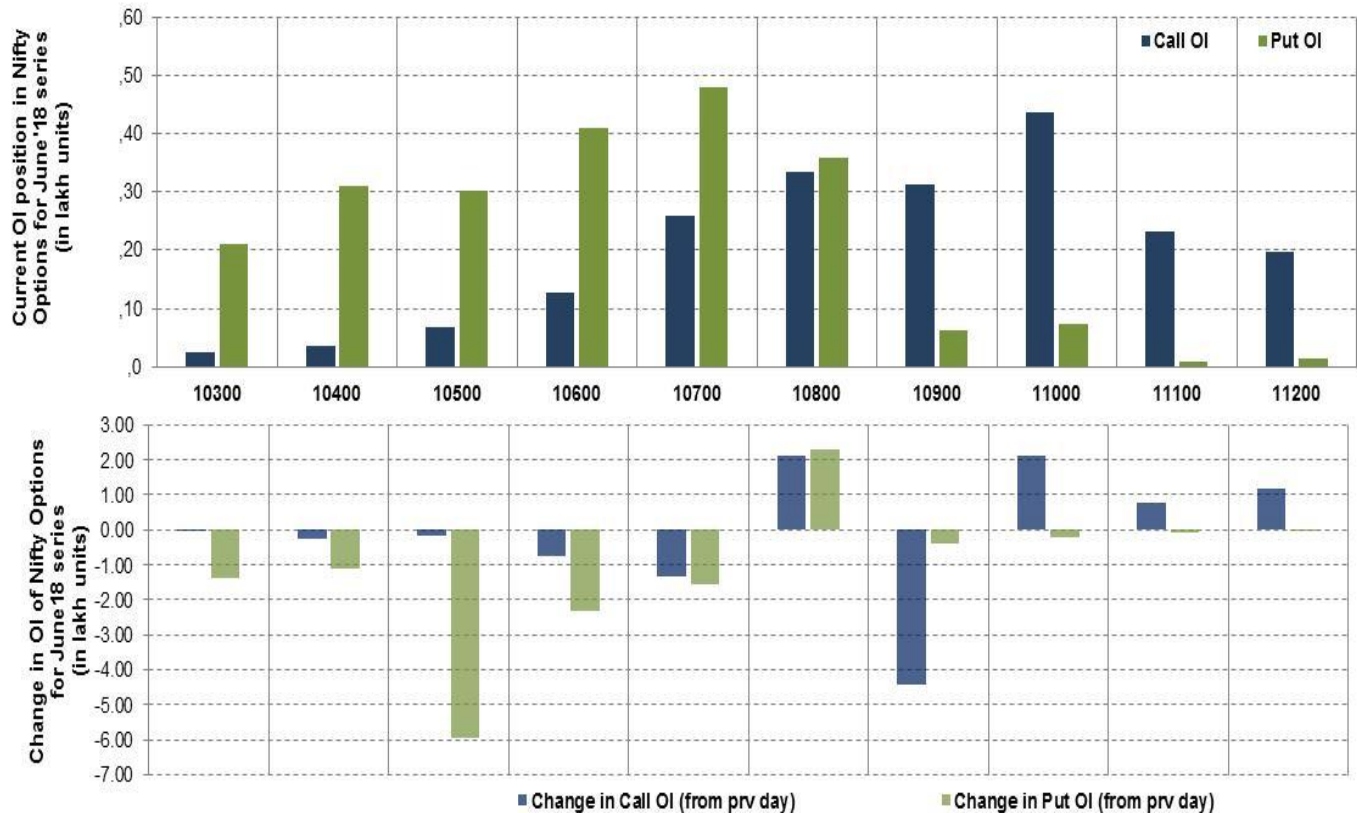
Nifty Futures



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 0.21 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.35mn) and that for Puts was at 10,700 SP (4.80mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/06/18
Avg Avg



Nifty Cash prices have settled at 10817.7 marginal up by 0.09 from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
TORNTPHARM	546,000	722,500	32.33	1482.00	2.44
AJANTPHARM	1,012,000	1,192,000	17.79	1110.00	4.85
BERGEPAIN	2,186,800	2,508,000	14.69	289.20	1.83
APOLLOHOSP	1,014,000	1,158,000	14.20	1036.30	6.40
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	10,886,400	10,652,400	-2.15	623.00	0.96
GRANULES	15,835,000	15,480,000	-2.24	89.60	1.70
JUBLFOOD	2,253,000	2,103,000	-6.66	2770.00	1.59
STAR	6,292,800	5,660,400	-10.05	392.05	6.05
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MCDOWELL-N	2,519,500	12,231,250	385.46	680.25	-80.38
MRPL	7,344,000	9,598,500	30.70	88.00	-4.97
ICICIPRULI	9,698,000	11,425,700	17.82	396.10	-1.47
ADANIPTS	13,125,000	15,022,500	14.46	373.75	-0.64
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	4,066,000	3,960,000	-2.61	347.65	-1.99
PCJEWELLER	9,651,000	9,346,500	-3.16	157.45	-0.97
AMARAJABAT	1,665,300	1,610,000	-3.32	762.25	-0.59
REPCOHOME	695,700	671,400	-3.49	564.85	-0.88

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