

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10800	10763	10781	10806	10824	10849	Sell	Buy	Buy
Sensex	35548	35393	35471	35596	35674	35799	Sell	Buy	Buy
Nifty Futures	10789	10759	10774	10796	10811	10832	Sell	Buy	Buy
Bank Nifty	26409	26248	26329	26403	26484	26558	Buy	Buy	Buy
CNX IT	14024	13854	13939	14081	14166	14309	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35548.3	-73.9	-0.2
NIFTY	10799.9	-17.9	-0.2
MIDCAP	15972.1	-29.1	-0.2
SMLCAP	16830.7	-130.5	-0.8
BSEFMC	11179.7	-36.9	-0.3
AUTO	24931.0	81.1	0.3
POWER	2014.4	-2.3	-0.1
REALTY	2179.7	-2.9	-0.1
BSE IT	13839.5	-111.6	-0.8
BANKEX	29593.9	36.3	0.1
OILGAS	14576.9	179.6	1.3
METAL	13175.1	-231.2	-1.7

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.11	78.96	0.19
27-June-18 USD-INR	68.04	68.10	-0.08
27-June-18 GBP-INR	90.22	90.47	-0.27
27-June-18 JPY-INR	61.62	61.57	0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	559	1236	75
BSE	901	1737	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3217	3971	(754)
DII	2970	2146	824

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade below their crucial 35,600 (Sensex) and 10,800 (Nifty) levels, as traders remained worried on renewed concerns over a global trade war after US President Donald Trump on Friday announced plans to impose a 25% tariff on \$50 billion worth of Chinese goods that contain industrially significant technologies. Markets traded in a tight band throughout the day as sentiments remained dampened with report showing that India's trade deficit widened to \$14.62 billion during the month under review as against \$13.84 billion in May 2017, the highest in nearly four months mainly because of rising oil imports. Adding to the pessimism, a private FDI Report 2018 said that the number of greenfield FDI projects in India during the year fell sharply by 21% to 637. The US has surpassed India to become the top destination for greenfield FDI investment in 2017. Sentiments also weighed down with rating agency Moody's sounding a note of caution that any reduction in excise duty on petrol and diesel would adversely affect fiscal deficit unless it is matched by a commensurate cut in expenditure. Observing that fiscal consolidation would be closely watched for assigning the sovereign rating, Moody's said India's biggest challenge is its fiscal strength which is relatively low as compared to -- Baa -- rated peers.

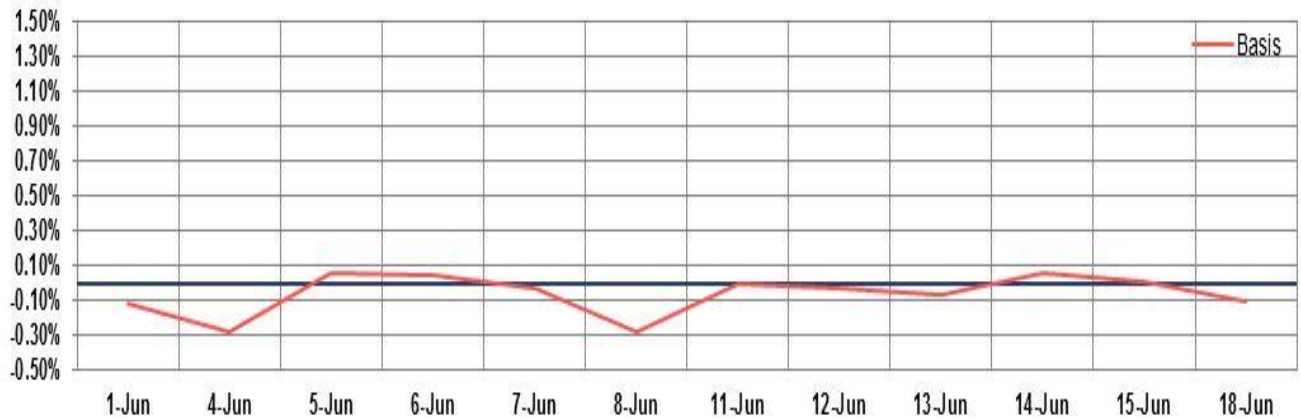
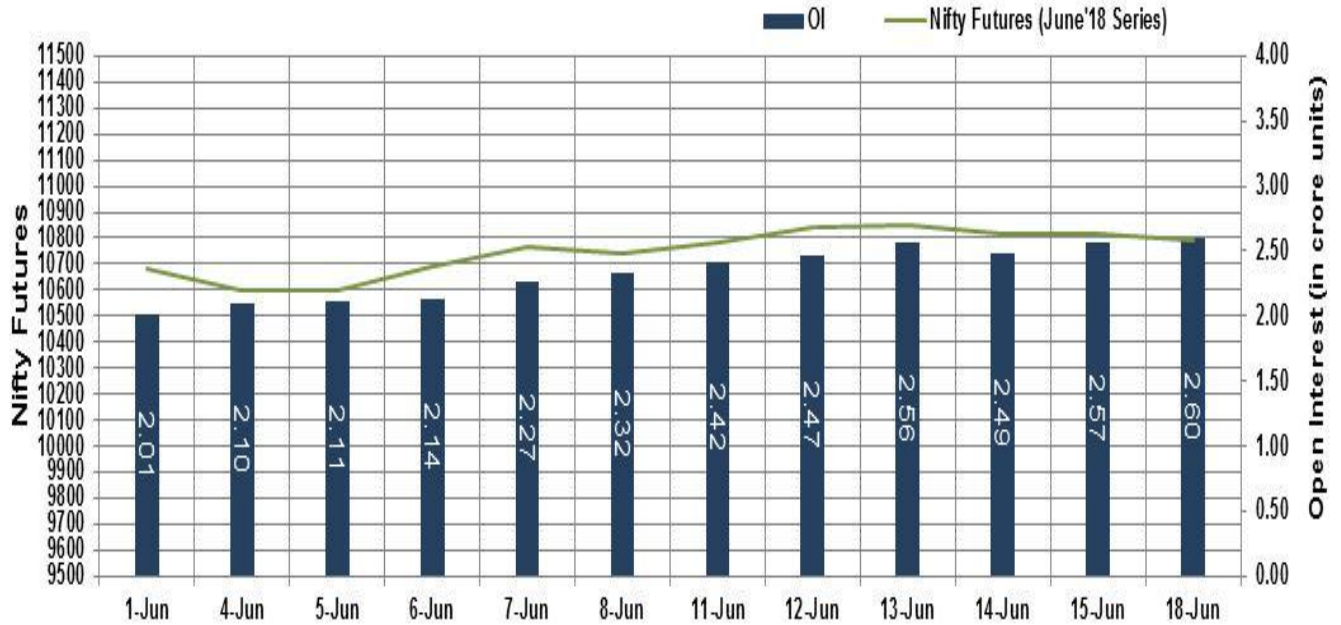
Global cues remained sluggish with European markets trading in red in early deals after President Donald Trump announced new tariffs against China. Asian markets ended lower, after US President Donald Trump cranked up trade tensions with China by going ahead with tariffs on Chinese imports, prompting Beijing to immediately respond in kind.

Market Turnover & FII Derivative Data

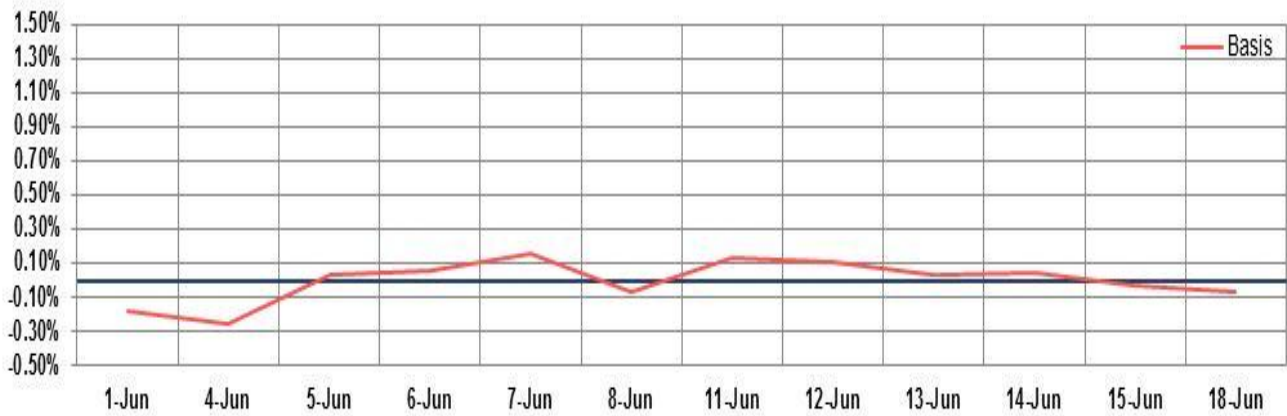
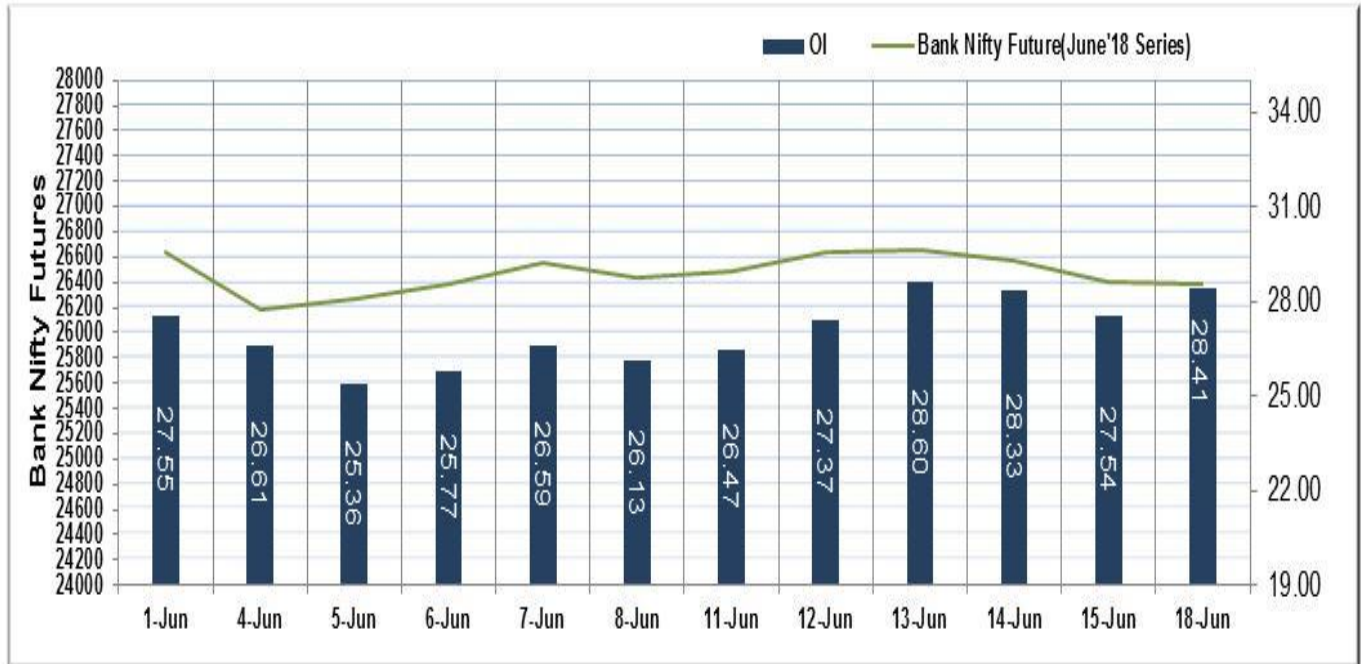
Market TO	Current	Previous	Net%
BSE CASH	2080	3207	(35)
NSE CASH	23185	37544	(38)
NSE FO	467440	598790	(22)

FII Derivatives	Buy	Sell	Net
Ind. Futures	973	1549	(576)
Ind. Options	46669	46158	512
Stk. Futures	9424	9581	(158)
Stk. Options	6632	6702	(71)

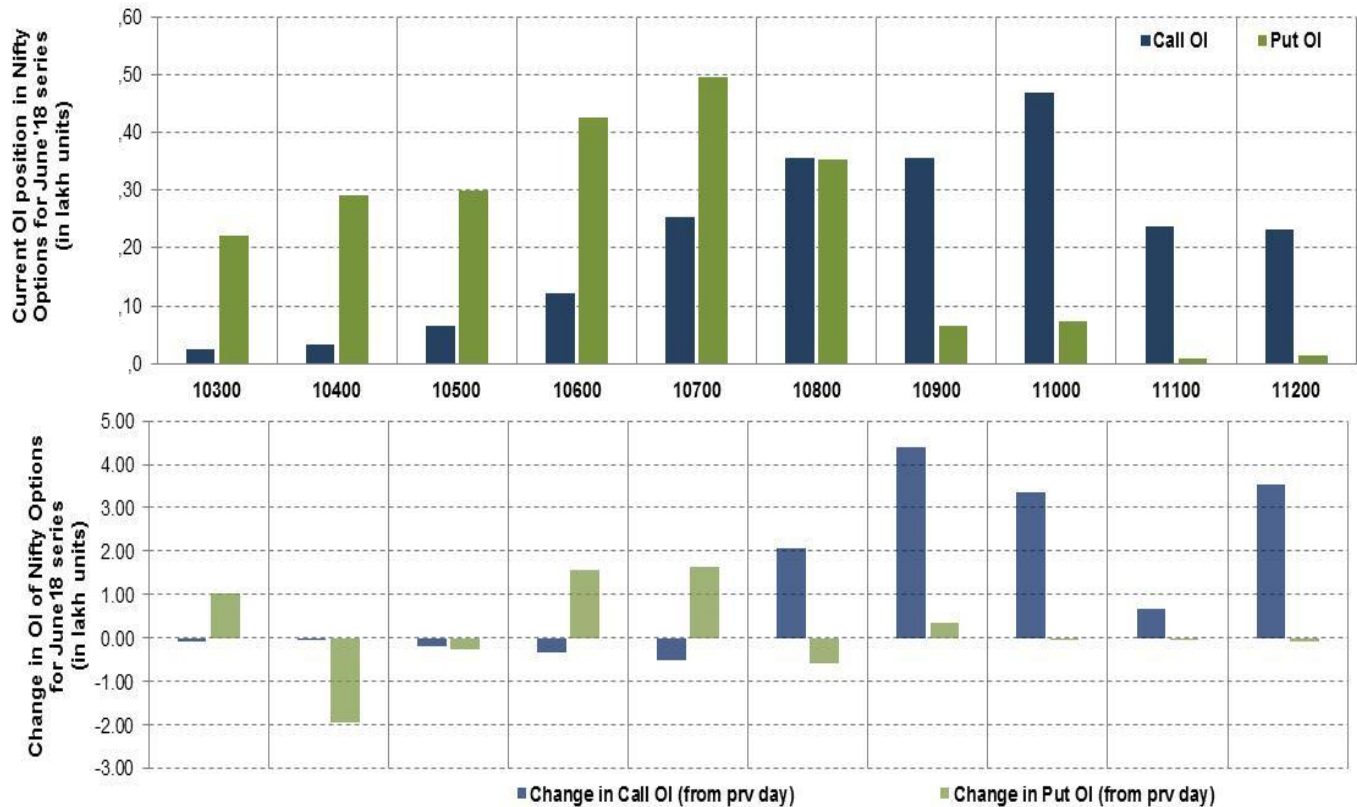
Nifty Futures



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 0.33 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with an addition of 0.16 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.68mn) and that for Puts was at 10,700 SP (4.96mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10799.85 marginal down by 0.17 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
BATAINDIA	2,483,800	3,121,800	25.69	820.75	4.81
ADANIENT	12,768,000	14,468,000	13.31	133.75	1.10
APOLLOHOSP	959,000	1,064,000	10.95	1054.50	2.20
JUBLFOOD	2,030,000	2,215,500	9.14	2796.95	1.12
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	98,554,500	96,332,500	-2.25	293.75	3.60
TORNTPHARM	710,000	690,500	-2.75	1484.50	0.12
ALBK	13,990,000	13,600,000	-2.79	45.00	1.24
APOLLOTYRE	8,556,000	8,184,000	-4.35	271.50	0.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	9,540,000	11,025,000	15.57	87.35	-0.57
AJANTPHARM	1,108,000	1,264,000	14.08	1098.50	-0.26
SUNTV	4,875,000	5,483,000	12.47	884.00	-2.98
TORNTPOWER	2,376,000	2,640,000	11.11	240.85	-5.20
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	1,440,800	1,405,600	-2.44	522.15	-0.74
PVR	1,263,600	1,221,600	-3.32	1376.15	-2.61
CANBK	14,048,000	13,568,000	-3.42	267.60	-1.11
TATAELXSI	1,990,400	1,914,400	-3.82	1299.00	-0.71

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