

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10710	10645	10678	10734	10766	10822	Sell	Sell	Buy
Sensex	35287	35059	35173	35363	35476	35666	Sell	Sell	Buy
Nifty Futures	10722	10673	10698	10729	10753	10784	Sell	Sell	Buy
Bank Nifty	26266	26090	26178	26313	26401	26536	Sell	Sell	Sell
CNX IT	13849	13712	13781	13905	13974	14098	Sell	Sell	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35286.7	-261.5	-0.7
NIFTY	10710.5	-89.4	-0.8
MIDCAP	15815.7	-156.4	-1.0
SMLCAP	16613.7	-216.9	-1.3
BSEFMC	11145.9	-33.8	-0.3
AUTO	24666.9	-264.2	-1.1
POWER	1993.8	-20.6	-1.0
REALTY	2150.7	-29.0	-1.3
BSE IT	13672.2	-167.3	-1.2
BANSEX	29403.1	-190.8	-0.6
OILGAS	14398.7	-178.3	-1.2
METAL	12952.4	-222.7	-1.7

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.06	79.11	-0.06
27-June-18 USD-INR	68.42	68.04	0.55
27-June-18 GBP-INR	90.06	90.22	-0.17
27-June-18 JPY-INR	62.28	61.62	1.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	419	1381	78
BSE	676	1951	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4416	5741	(1325)
DII	3328	2674	654

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks ended Tuesday's session on pessimistic note, following weakness in the global peers on US-China trade tensions. After a negative opening, the markets traded lackluster throughout the session as domestic sentiments remained cautious with Commerce and Industry Minister Suresh Prabhu's statement that global trade is facing headwinds and these challenges are needed to be tackled properly to boost world economy. He also said that the US decision to impose high import duties on certain steel and aluminium products have led to a trade war kind of situation, with other countries too raising their tariff walls. Adding some pessimism, Commerce Secretary Rita Teatia said that exporters, particularly from the food and agriculture sectors, should strictly comply with global norms for quality and standards, or else they might lose their export market share to other countries. Separately, former chairman of the empowered committee on GST, Amit Mitra said that around Rs 25,000 crore refund is pending for the exporters while more than 3 lakh applications seeking refunds have piled up with the central government. He also said that the exporters are suffering hugely for this.

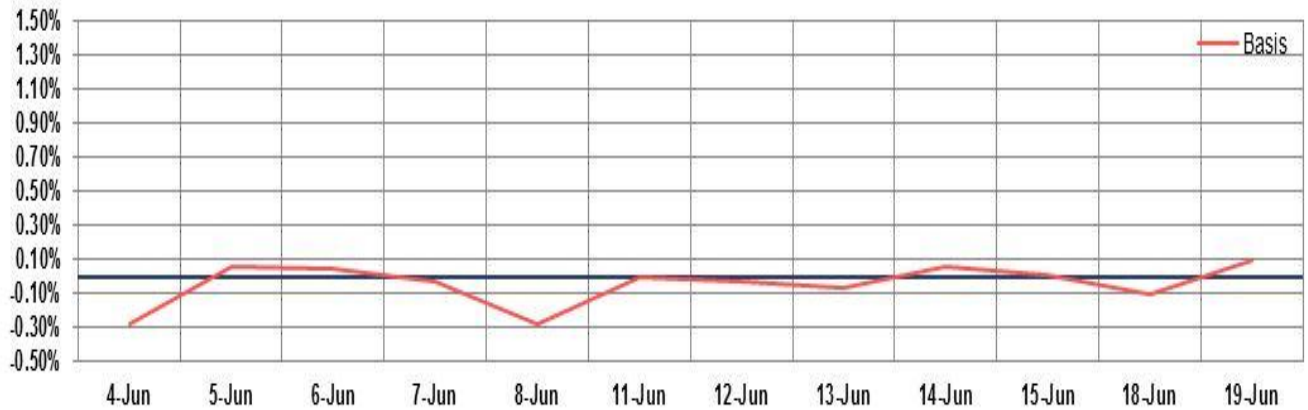
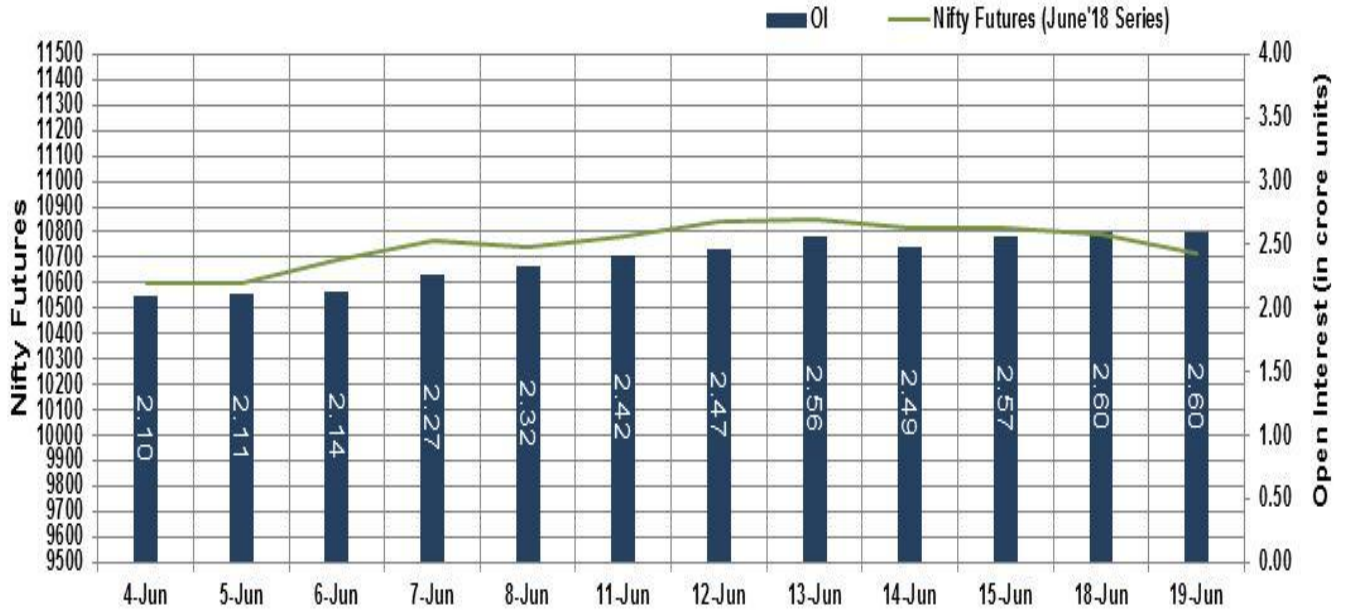
On the global front, European markets were trading in red, as US President Donald Trump threatened more tariffs on Chinese goods in an escalating tit-for-tat trade war between the world's two biggest economies. Asian markets ended in red, as concerns about a global trade war after the US and China announced plans to impose tariffs on billions of dollars' worth of imported goods weighted on the sentiments.

## Market Turnover & FII Derivative Data

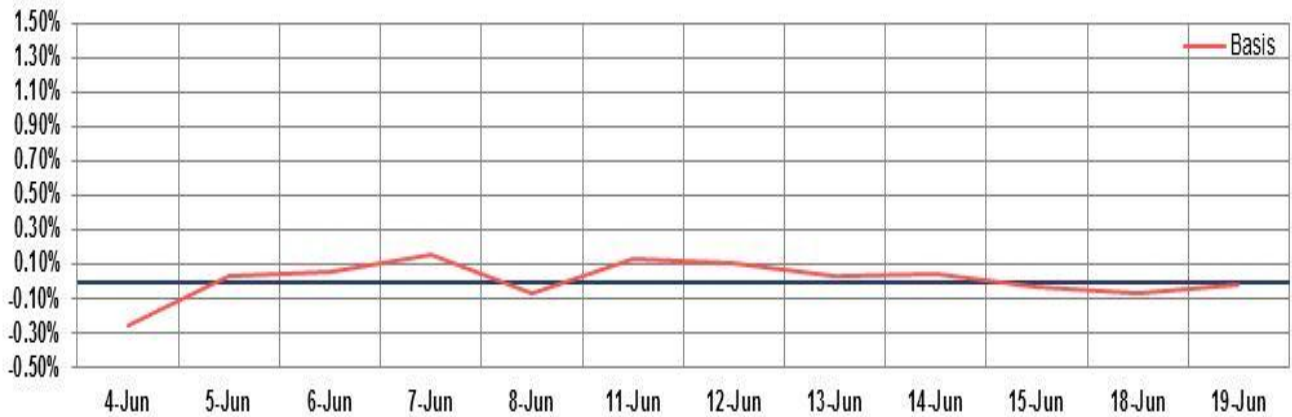
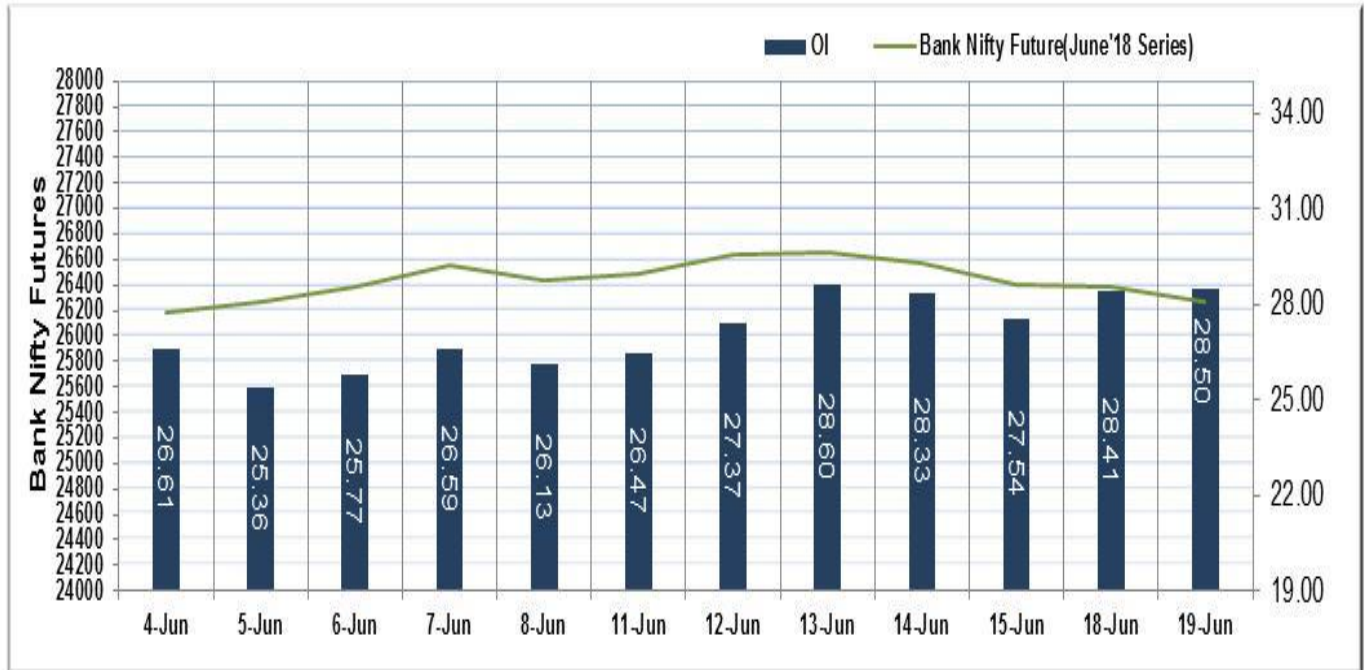
Market TO	Current	Previous	Net%
BSE CASH	2420	2080	16
NSE CASH	26499	23185	14
NSE FO	667241	467440	43

FII Derivatives	Buy	Sell	Net
Ind. Futures	2590	3300	(710)
Ind. Options	67176	65481	1695
Stk. Futures	10238	10520	(282)
Stk. Options	7709	7625	84

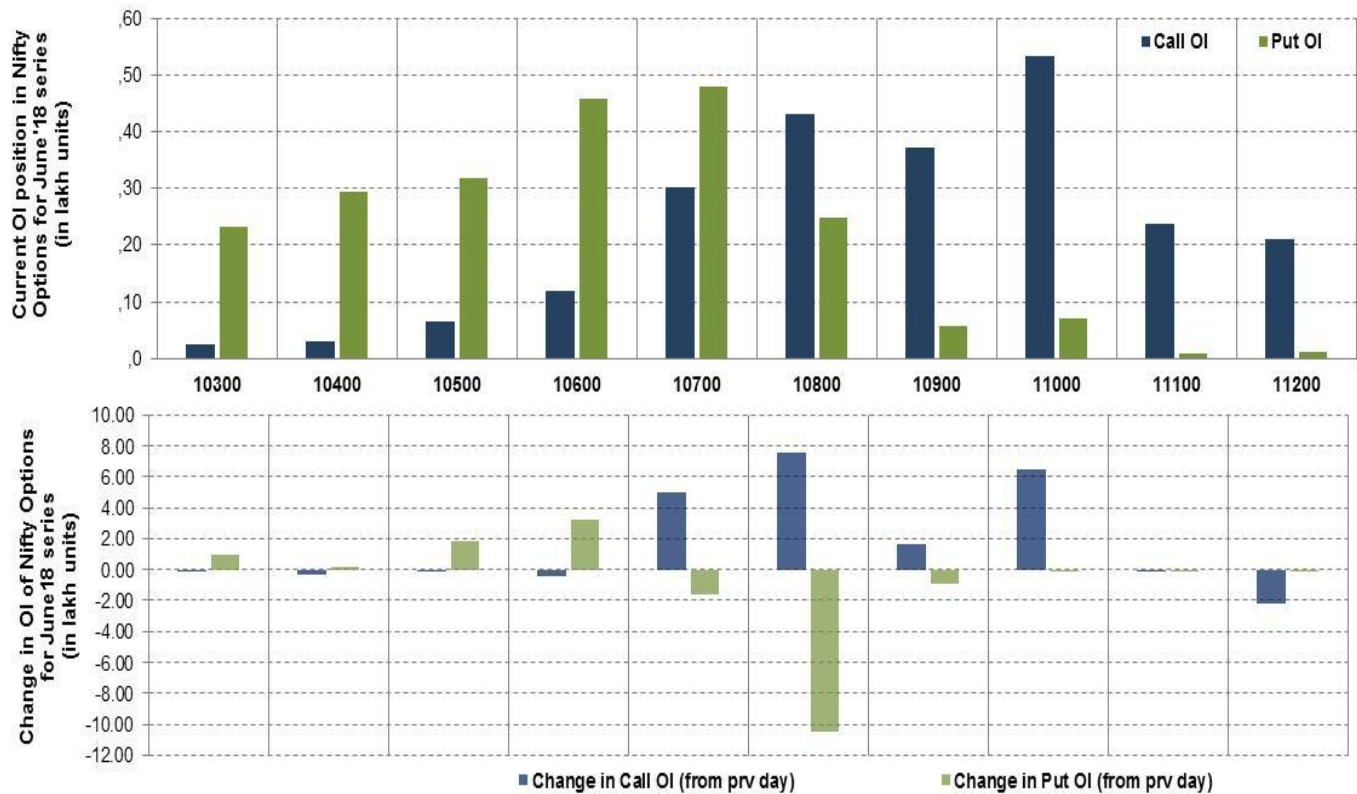
# Nifty Futures



## 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 0.65 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with a reduction of 0.16 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.34mn) and that for Puts was at 10,700 SP (4.80mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 19/06/18  
 Avg Avg



Nifty Cash prices have settled at 10710.45 down by 0.83 from the previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10650 and 10600 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
KSCL	2,103,000	2,323,500	10.49	583.35	1.91
JPASSOCIAT	205,802,000	215,662,000	4.79	16.90	9.03
GAIL	15,471,270	15,812,640	2.21	343.35	1.49
GLENMARK	5,127,300	5,227,200	1.95	587.60	0.66
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MCDOWELL-N	11,735,000	11,235,000	-4.26	673.10	1.01
HDFC	22,867,000	21,680,000	-5.19	1831.85	0.48
MOTHERSUMI	15,019,200	14,158,400	-5.73	310.30	2.83
BAJFINANCE	5,701,500	5,221,000	-8.43	2273.55	1.31
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SHREECEM	76,250	82,850	8.66	15741.55	-2.80
AJANTPHARM	1,183,000	1,271,500	7.48	1069.45	-2.41
IGL	7,862,250	8,431,500	7.24	252.90	-2.81
BANKINDIA	27,114,000	28,860,000	6.44	95.05	-2.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	2,073,500	1,946,500	-6.12	2758.80	-1.53
MUTHOOTFIN	2,391,000	2,233,500	-6.59	387.25	-0.79
PAGEIND	70,650	65,750	-6.94	26373.90	-2.06
SAIL	92,952,000	85,548,000	-7.97	83.35	-4.42

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