

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10772	10702	10737	10759	10795	10817	Buy	Buy	Buy
Sensex	35547	35241	35394	35483	35636	35725	Buy	Buy	Buy
Nifty Futures	10788	10698	10743	10770	10815	10842	Buy	Buy	Buy
Bank Nifty	26558	26216	26387	26481	26652	26746	Buy	Buy	Buy
CNX IT	13811	13703	13757	13836	13890	13969	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35547.3	260.6	0.7
NIFTY	10772.1	61.6	0.6
MIDCAP	15851.9	36.2	0.2
SMLCAP	16659.1	45.3	0.3
BSEFMC	11105.3	-40.6	-0.4
AUTO	24778.7	111.8	0.5
POWER	2006.4	12.6	0.6
REALTY	2168.5	17.8	0.8
BSE IT	13648.9	-23.3	-0.2
BANSEX	29709.9	306.8	1.0
OILGAS	14359.4	-39.3	-0.3
METAL	13093.1	140.7	1.1

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	78.83	79.06	-0.29
27-June-18 USD-INR	68.13	68.42	-0.42
27-June-18 GBP-INR	89.78	90.06	-0.31
27-June-18 JPY-INR	61.95	62.28	-0.53

Advance/ Decline	Adv	Dec	Un Ch.
NSE	896	877	92
BSE	1317	1311	137

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3899	6342	(2443)
DII	3488	2014	1474

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Wednesday's trade in green terrain with frontline gauges recapturing their crucial 35,500 (Sensex) and 10,750 (Nifty) levels. The markets started the session on firm note, aided by Economic Affairs Secretary Subhash Chandra Garg's statement that it is a plausible aspiration for India and the country has also potential to become a \$10 trillion economy by 2030. He added that this target is likely to be achieved with the help of a sustained average growth of 8% coupled with an assumed devaluation of Indian rupee vis-a-vis US dollar at Re one per year. Domestic sentiments also got boost with a private report stating that advancing gender parity could contribute \$770 billion to India's GDP by 2025. The market participants also took note of Moody's latest report that non-financial corporates in the country may show modest improvement in their leverage levels in the current financial year, supported by higher revenue and earnings growth.

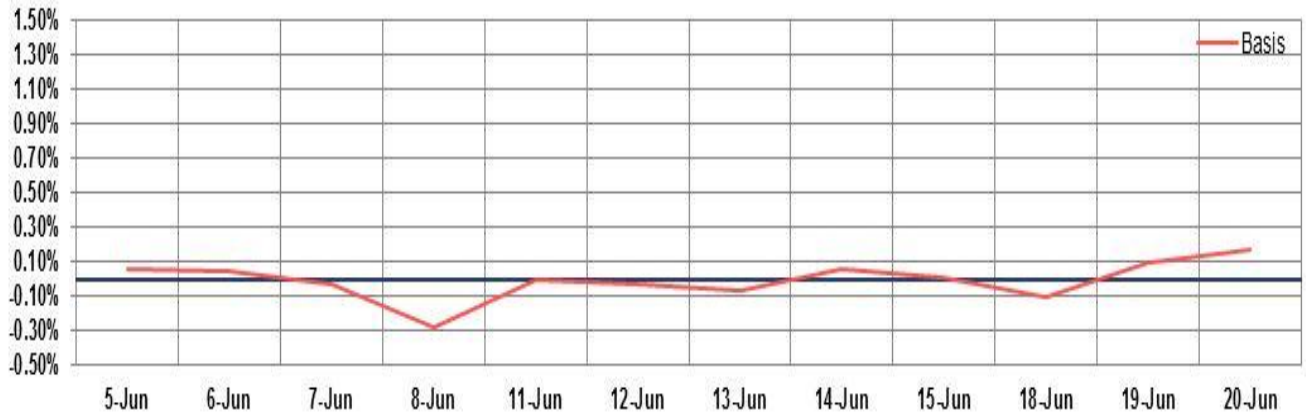
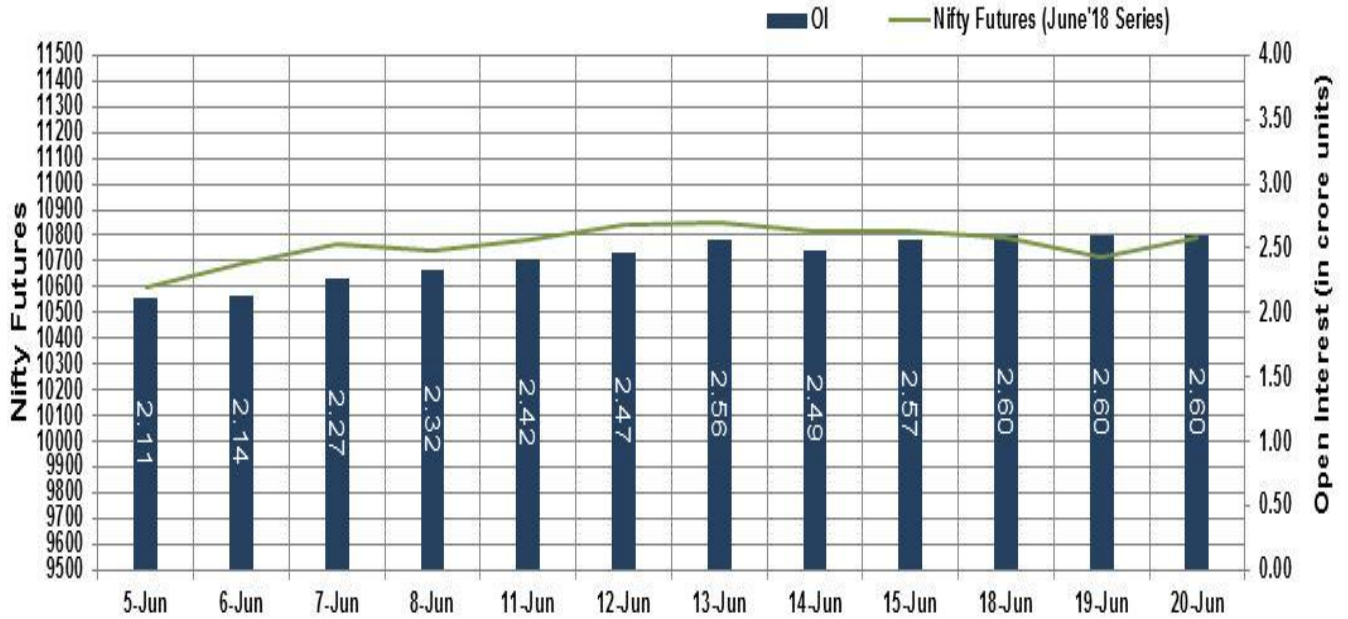
On the global front, European markets were trading in green, as investors took trade tensions in their stride and looked ahead to Bank of England and OPEC meetings for direction. While the Bank of England is unlikely to alter the status quo on rates on Thursday, the ministers of OPEC and non-OPEC countries may put forward proposals to increase production when they meet in Vienna on Friday. Further, Asian markets ended in green, as investors sought bargains, a day after the spectre of a US-China trade war drove down bond yields, and share and commodity prices.

Market Turnover & FII Derivative Data

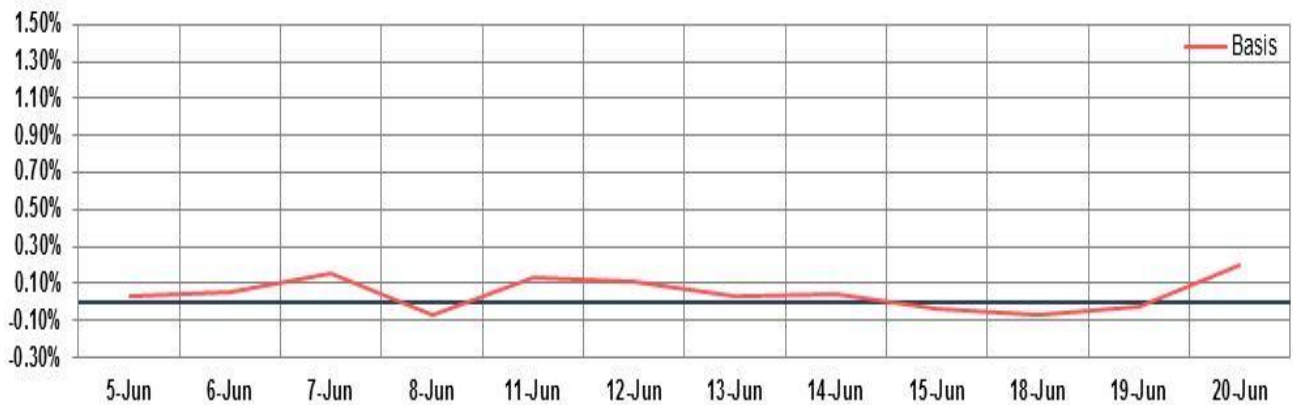
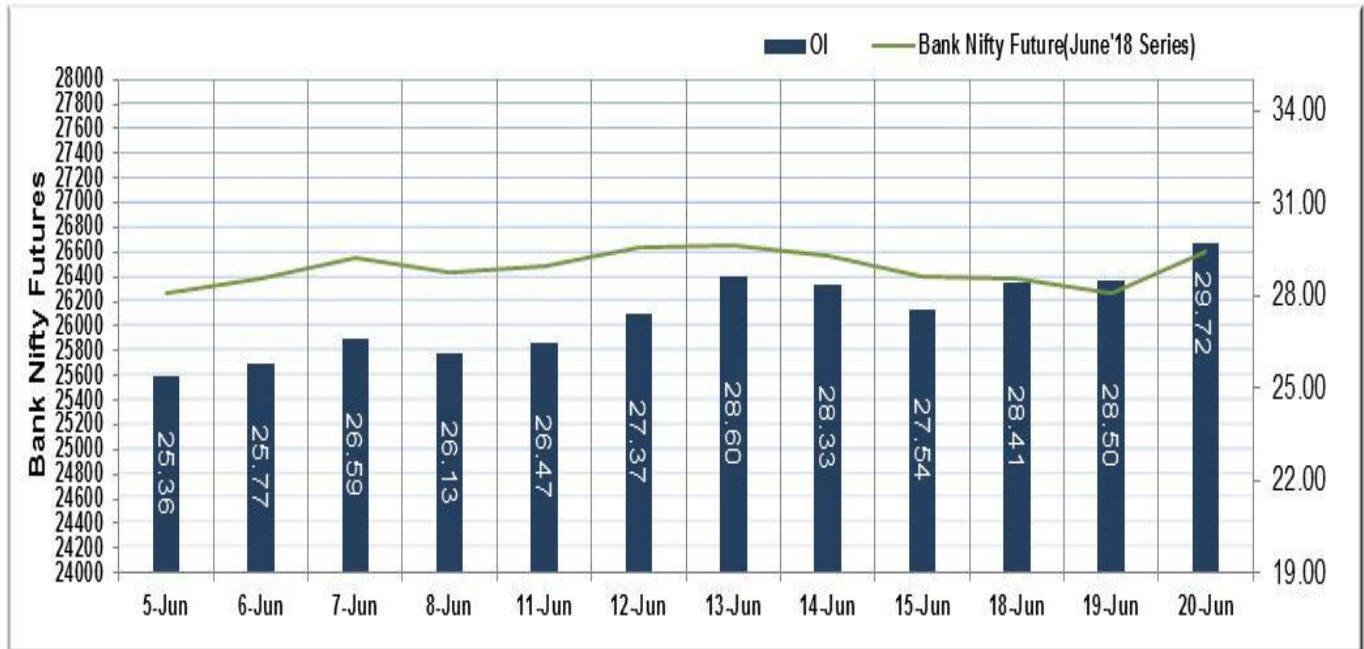
Market TO	Current	Previous	Net%
BSE CASH	2344	2420	(3)
NSE CASH	25096	26499	(5)
NSE FO	887651	667241	33

FII Derivatives	Buy	Sell	Net
Ind. Futures	2192	3439	(1247)
Ind. Options	88443	87199	1244
Stk. Futures	10509	9935	575
Stk. Options	6299	6179	120

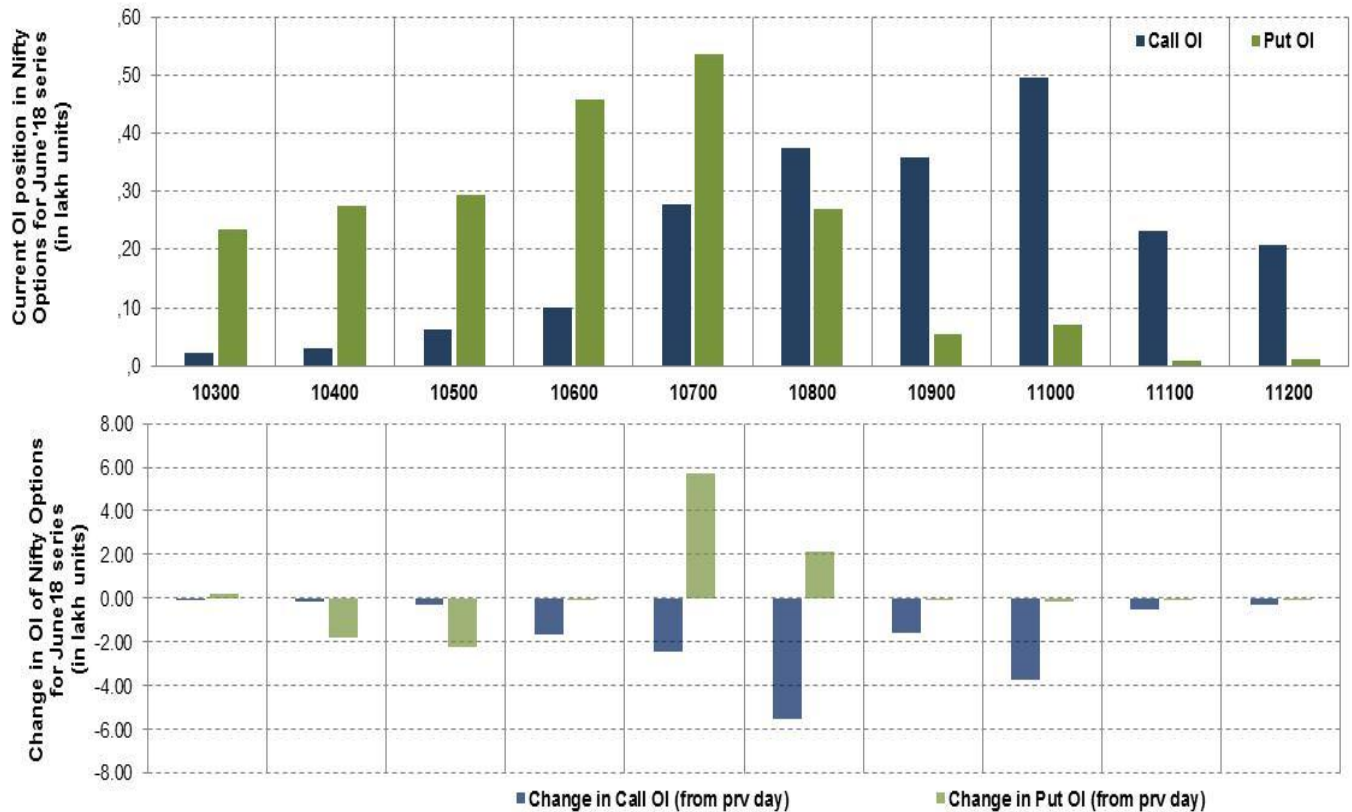
Nifty Futures



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 0.37 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with an addition of 0.57 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.97mn) and that for Puts was at 10,700 SP (5.37mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 20/06/18
 Avg Avg



Nifty Cash prices have settled at 10772.05 up by 0.58 from the previous close. On the upper side it has resistance of 10800 and 10850 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
NIITTECH	1,403,250	1,604,250	14.32	1137.55	2.76
JUSTDIAL	3,186,400	3,621,800	13.66	584.60	2.09
BATAINDIA	2,755,500	3,109,700	12.85	846.20	2.54
PAGEIND	65,750	72,700	10.57	26503.05	0.49
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SBIN	79,536,000	73,983,000	-6.98	273.90	0.26
HDFC	21,680,000	19,946,500	-8.00	1851.80	1.09
JISLJALEQS	42,660,000	38,646,000	-9.41	97.25	2.10
TITAN	14,664,750	12,851,250	-12.37	890.50	0.23
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	474,500	530,000	11.70	1831.00	-1.24
INDIGO	4,951,800	5,479,200	10.65	1133.60	-7.47
SUNTV	5,675,000	6,084,000	7.21	842.10	-2.61
NATIONALUM	40,880,000	43,536,000	6.50	67.40	-3.37
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANFINHOME	4,768,750	4,646,250	-2.57	344.15	-0.42
JETAIRWAYS	6,726,000	6,535,200	-2.84	382.05	-1.99
LT	14,439,750	13,999,500	-3.05	1310.65	-0.27
PNB	66,536,000	64,340,000	-3.30	86.35	-0.52

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