

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10769	10696	10733	10769	10805	10842	Sell	Sell	Buy
Sensex	35490	35203	35347	35482	35625	35760	Sell	Sell	Buy
Nifty Futures	10758	10683	10721	10764	10801	10844	Sell	Sell	Buy
Bank Nifty	26602	26365	26483	26598	26716	26831	Buy	Sell	Buy
CNX IT	13944	13792	13868	13924	14000	14057	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35490.0	19.7	0.1
NIFTY	10769.2	6.7	0.1
MIDCAP	15661.3	-51.7	-0.3
SMLCAP	16295.9	-96.6	-0.6
BSEFMC	11146.7	85.1	0.8
AUTO	24185.6	-117.0	-0.5
POWER	1969.4	-16.2	-0.8
REALTY	2114.2	-14.6	-0.7
BSE IT	13822.6	83.4	0.6
BANKEK	29615.7	-1.1	0.0
OILGAS	14173.5	11.0	0.1
METAL	12830.3	-36.7	-0.3

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.71	79.59	0.14
27-June-18 USD-INR	68.24	68.14	0.15
27-June-18 GBP-INR	90.38	90.38	0.00
27-June-18 JPY-INR	62.22	62.15	0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	548	1237	84
BSE	850	1786	127

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4820	5359	(538)
DII	2867	2954	238

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks pared their gains to end flat on Tuesday, ahead of the June F&O expiry due on June 28. Markets started the session on a negative note but managed to trade in green terrain for the most part of the trade, supported by finance ministry's statement that it has simplified the process of granting additional borrowing limits to the states, keeping in view the government's policy for cooperative federalism. Some support also came with Employees' Provident Fund Organisation's (EPFO) payroll data that as many as 41.26 lakh new jobs were created in the eight months till April this year, with largest ever addition of 6.85 lakh in April alone. The street also got comfort with MSME secretary A K Panda's statement that the credit guarantee to the micro and small enterprises (MSEs) sector will double to over Rs 40,000 crore this fiscal under the Credit Guarantee Fund Trust for MSE. Adding some optimism, Prime Minister Narendra Modi said that the rising crude prices have not resulted in a spike in inflation and the macroeconomic fundamentals of the country remain strong. Some relief also came with a report noting that a significant percentage of the country's chief financial officers believe that GST had a positive impact on the overall business climate.

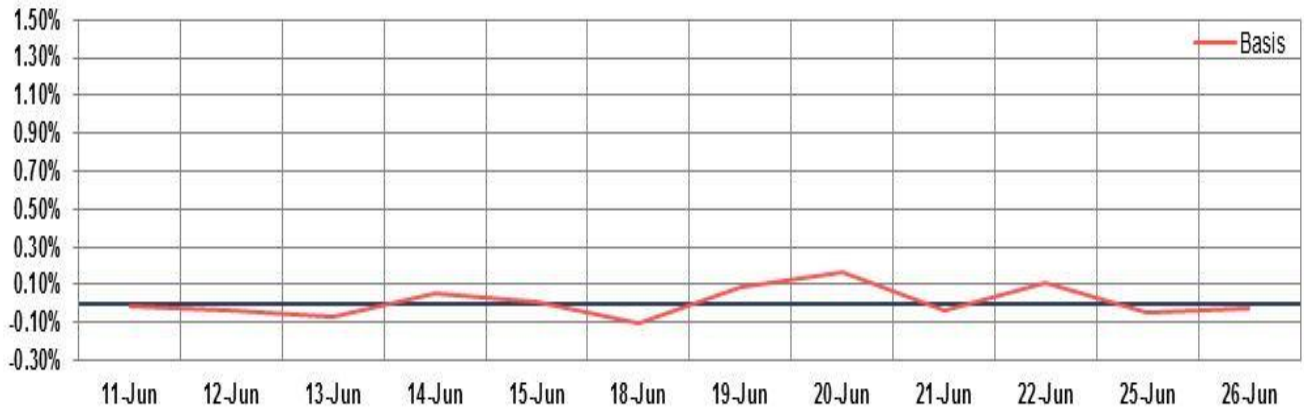
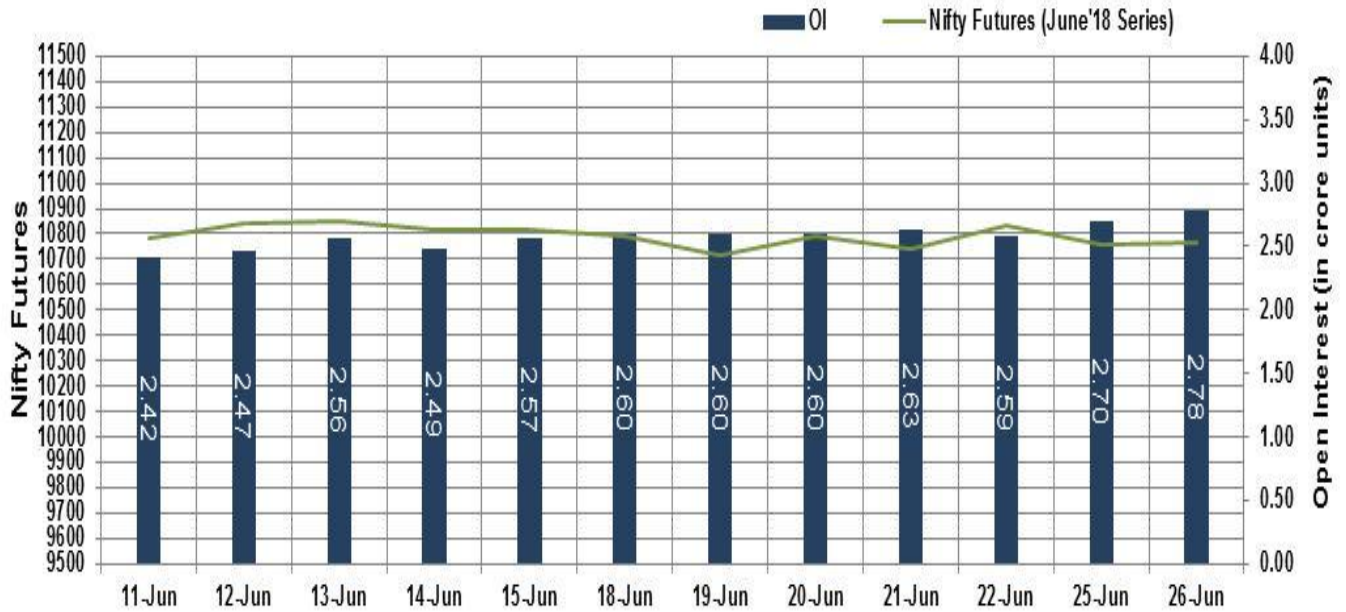
On the global front, European markets were trading in green, rebounding after trade concerns caused a sharp sell-off for global markets in the previous session. However, Asian markets ended in red, amid rising fears of a global trade war between the US and other leading economies. The Trump administration's plans regarding investment restrictions have heightened risk aversion.

Market Turnover & FII Derivative Data

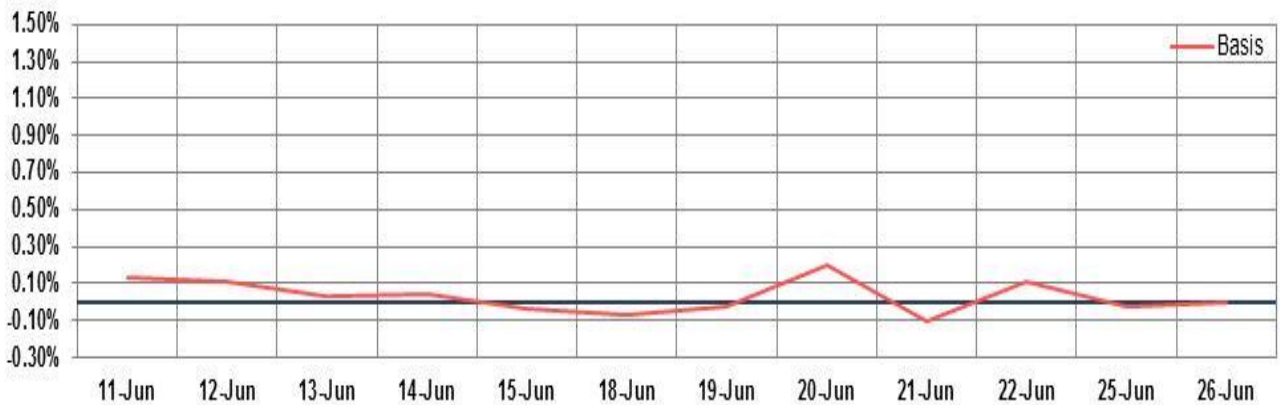
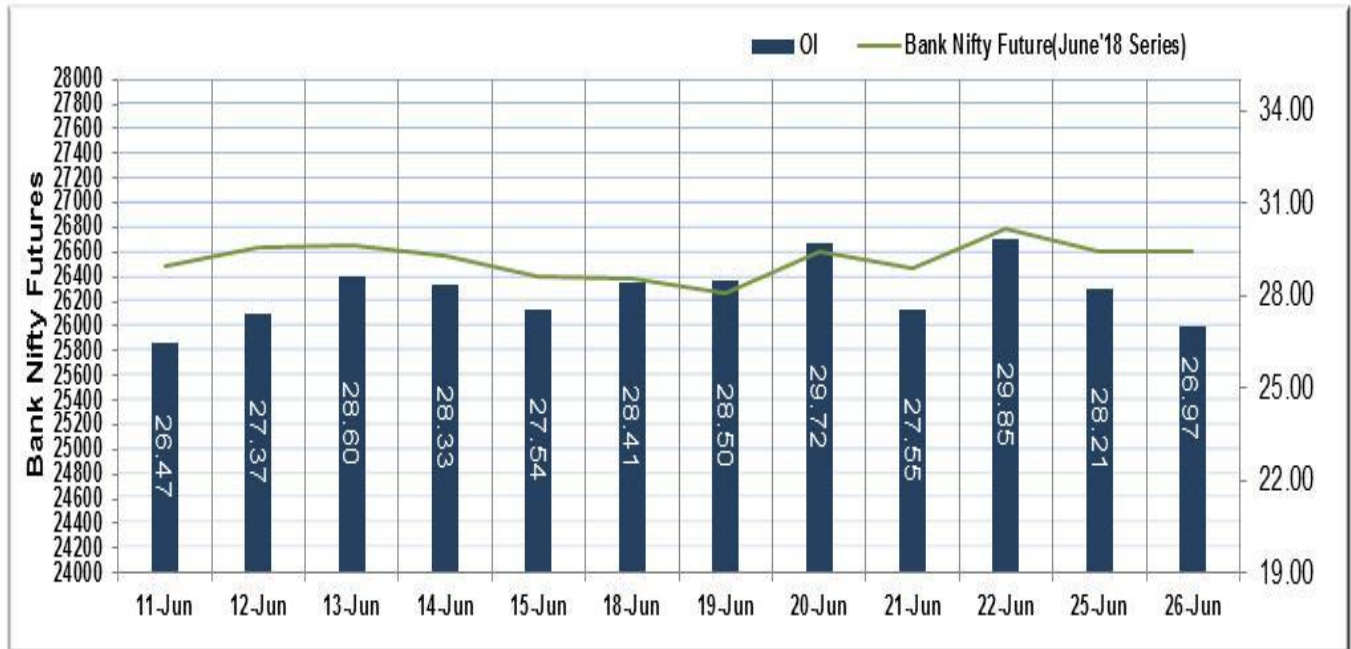
Market TO	Current	Previous	Net%
BSE CASH	2794	2208	27
NSE CASH	26080	24461	7
NSE FO	931576	756917	23

FII Derivatives	Buy	Sell	Net
Ind. Futures	6534	6652	(118)
Ind. Options	86645	86453	192
Stk. Futures	29391	29090	301
Stk. Options	6393	6568	(175)

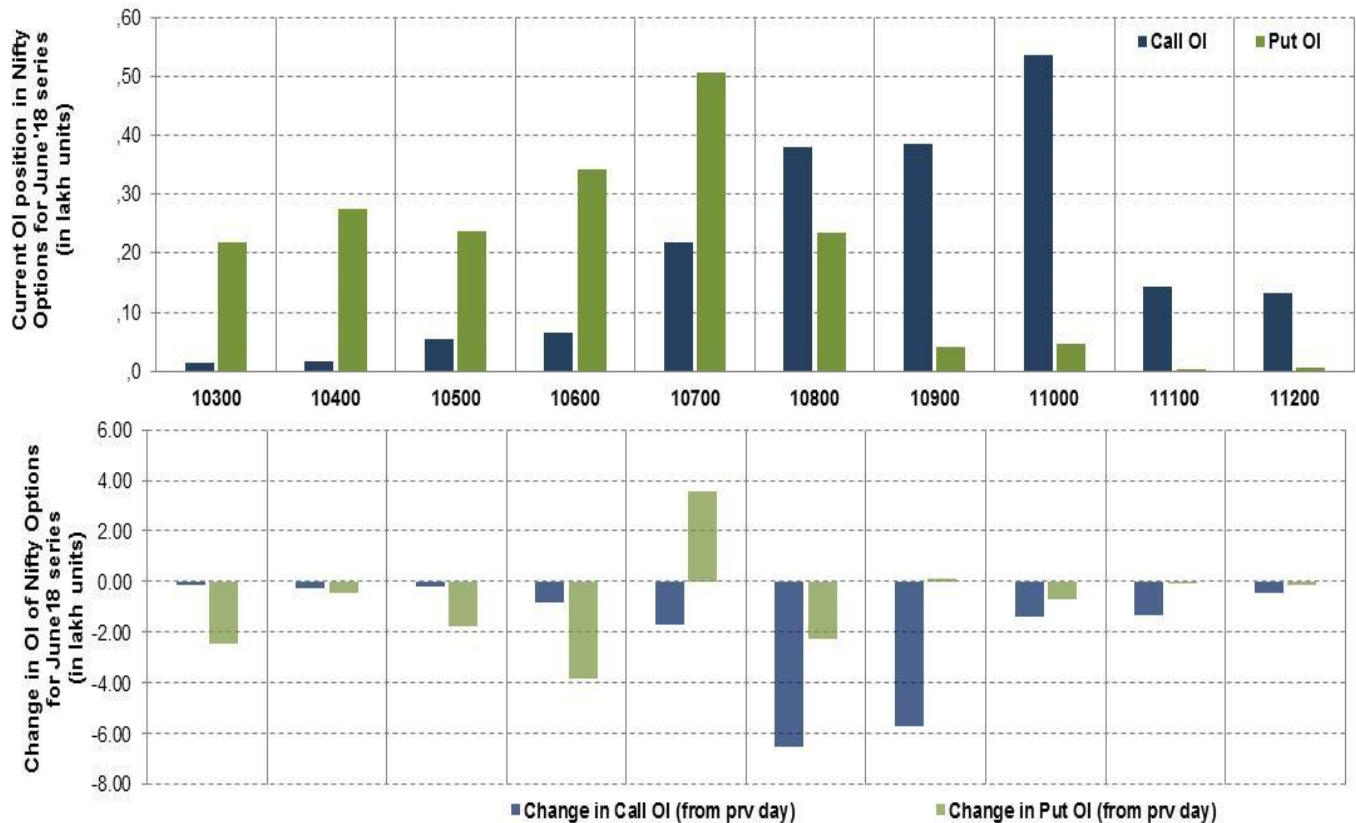
Nifty Futures



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 0.14 million in open interest.
- Among Nifty puts, 10,700 SP from the June month expiry was the most active put with an addition of 0.36 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.35mn) and that for Puts was at 10,700 SP (5.05mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/06/18

Avg Avg



Nifty Cash prices have settled at 10769.15 marginal up by 0.06 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	1,833,000	1,216,500	-33.63	393.45	3.31
CENTURYTEX	3,369,850	2,165,900	-35.73	904.20	3.06
BALRAMCHIN	11410000	7168000	-37.18	66.95	1.83
BHARATFIN	4884000	3015000	-38.27	1198.45	1.28
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CONCOR	1,641,250	2,743,750	67.17	625.55	-49.79
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DISHTV	53,704,000	35,133,000	-34.58	71.85	-0.28
AXISBANK	36,740,400	23,049,600	-37.26	514.05	-0.17
HINDZINC	8,470,400	4,912,000	-42.01	278.50	-3.48
TECHM	12,014,400	6,838,800	-43.08	688.35	-1.01

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