

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10685	10546	10615	10657	10726	10768	Buy	Buy	Sell
Sensex	35179	34768	34973	35102	35307	35436	Buy	Buy	Sell
Nifty Futures	10690	10529	10610	10655	10736	10781	Buy	Buy	Sell
Bank Nifty	26368	26036	26202	26314	26479	26591	Buy	Sell	Sell
CNX IT	13529	13280	13405	13479	13604	13678	Buy	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35178.9	275.7	0.8
NIFTY	10684.7	91.5	0.9
MIDCAP	15734.2	199.5	1.3
SMLCAP	16467.3	247.7	1.5
BSEFMC	11152.0	123.0	1.1
AUTO	24841.3	383.8	1.6
POWER	2042.9	29.2	1.5
REALTY	2147.9	31.1	1.5
BSE IT	13305.7	127.2	1.0
BANSEX	29460.1	167.9	0.6
OILGAS	14386.5	35.7	0.3
METAL	13717.0	232.0	1.7

Currency Futures	Close	Pre. Pts	% Chg
27-June-18 EUR-INR	79.09	78.78	0.39
27-June-18 USD-INR	67.06	67.32	-0.38
27-June-18 GBP-INR	90.09	90.04	0.06
27-June-18 JPY-INR	60.94	61.40	-0.75

Advance/ Decline	Adv	Dec	Un Ch.
NSE	303	1530	50
BSE	483	2216	107

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4024	4106	(81)
DII	3650	2938	712

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

## Market Commentary

Snapping three-day losing streak, Indian equity benchmarks ended the Wednesday's trade in green terrain, following the outcome of Reserve Bank of India's (RBI's) bi-monthly policy meet where the central bank maintained its neutral stance. However, the RBI for the first time in four-and-half-years raised key interest rate by 25 basis points to 6.25% on inflation concerns arising from surge in international oil prices. Markets, after making a flat to positive start, gained traction and traded jubilantly throughout the day, as traders took some encouragement with a private report stating that the government has effected a major overhaul of its credit guarantee scheme to make adequate loans available to micro and small enterprises easily by more than tripling its corpus to Rs 8,000 crore and allowing non-banking financial companies (NBFCs), along with banks, to avail of official guarantees to extend credit to such units. Market-men also took some support from a report stating that riding high on the success of UPI-based payments system, the digital payments in India has tripled to 7% of GDP from 2.5% three years ago.

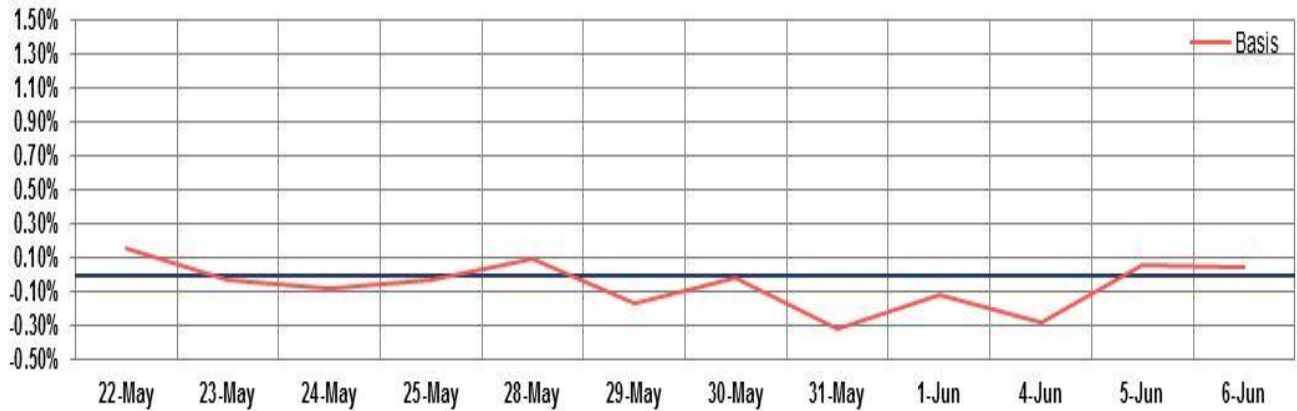
Global cues too remained supportive with European markets trading in green in early deals, with investors focusing on political developments in Europe and the latest chapter in the trade dispute between the US and China. Asian equity markets ended mostly higher on Wednesday, after tech sector strength lifted Wall Street shares while concerns about Italy's debt prompted investors to move into lower-risk government debt elsewhere, pushing US Treasury yields down from recent highs.

## Market Turnover & FII Derivative Data

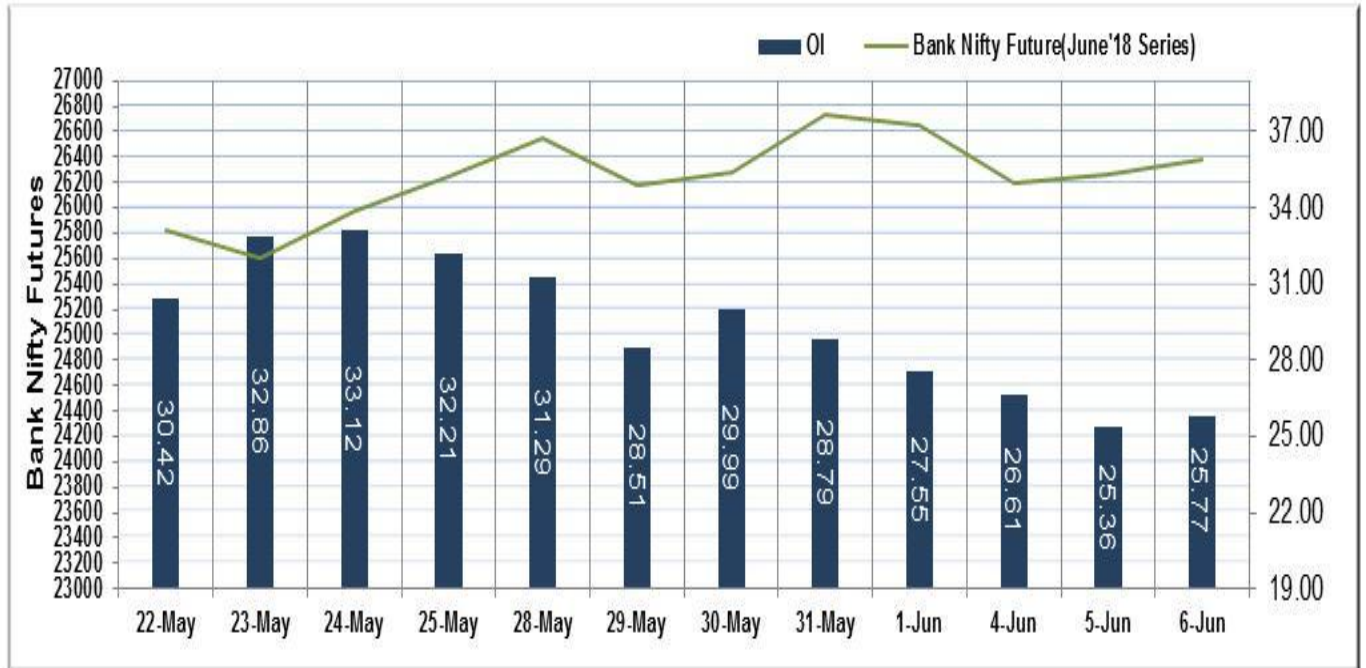
Market TO	Current	Previous	Net%
BSE CASH	3128	3737	(16)
NSE CASH	27089	27802	(3)
NSE FO	829823	615896	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	3266	3757	(491)
Ind. Options	91174	92803	(1629)
Stk. Futures	11629	11315	314
Stk. Options	5405	5527	(121)

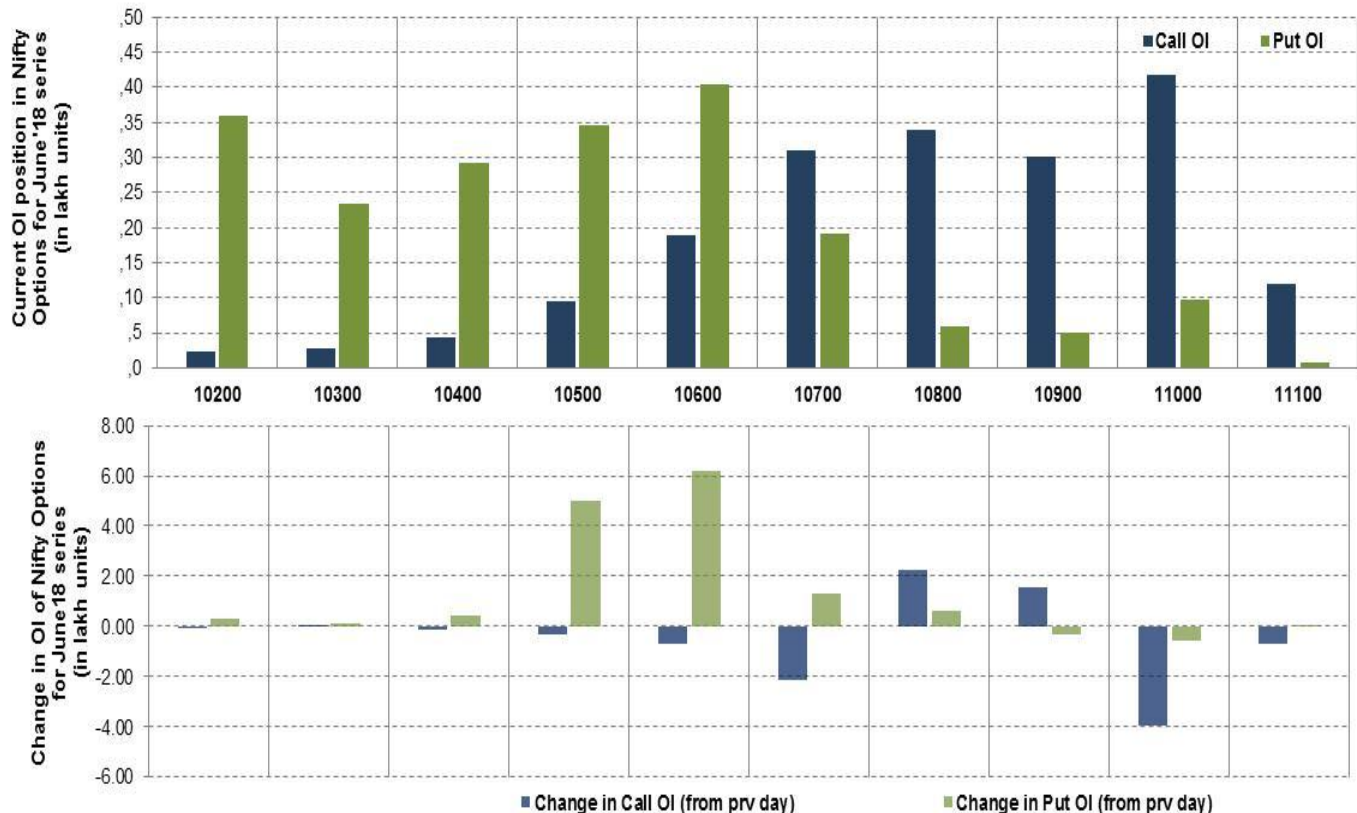
# Nifty Futures



## 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 0.39 million in open interest.
- Among Nifty puts, 10,600 SP from the June month expiry was the most active put with an addition of 0.62 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.57mn) and that for Puts was at 10,600 SP (4.05mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 06/06/18

Avg Avg

F7Net



Nifty Cash prices have settled at 10684.65 up by 0.86 from the previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10600 and 10550 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
ZEEL	7,051,200	8,370,700	18.71	554.80	1.62
RCOM	78,428,000	92,848,000	18.39	16.20	11.72
ARVIND	7,480,000	8,760,000	17.11	396.35	3.35
NIITTECH	1,422,750	1,627,500	14.39	1064.80	4.03
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LT	12,870,000	12,699,000	-1.33	1355.90	1.37
ORIENTBANK	14,472,000	14,256,000	-1.49	78.85	3.75
EICHERMOT	205,600	202,500	-1.51	30100.00	2.41
IDEA	135,961,000	133,154,000	-2.06	59.20	4.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	587,700	699,300	18.99	547.20	-2.43
NCC	38,320,000	45,440,000	18.58	108.45	-1.27
DALMIABHA	549,000	612,600	11.58	2544.85	-3.05
MUTHOOTFIN	2,280,000	2,520,000	10.53	381.75	-0.24
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ONGC	45,105,000	45,071,250	-0.07	171.85	-0.06
HINDPETRO	26,059,950	25,965,450	-0.36	309.80	-1.26
DHFL	29,515,500	29,058,000	-1.55	603.10	-0.40
-	-	-	-	-	-

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