

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9654	9691	9672	9655	9636	9619	Buy	Buy	Buy
Sensex	31273	31408	31340	31265	31198	31123	Buy	Buy	Buy
Nifty Futures	9653	9685	9669	9656	9640	9627	Buy	Buy	Buy
Bank Nifty	23376	23524	23450	23379	23305	23234	Buy	Buy	Buy
CNX IT	10609	10690	10649	10607	10566	10524	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31273.3	135.7	0.44
NIFTY	9653.5	37.4	0.39
MIDCAP	14801.5	105.3	0.72
SMLCAP	15311.2	76.93	0.50
BSEFMC	10299.4	74.52	0.73
AUTO	24291.9	108.4	0.45
POWER	2231.1	16.22	0.73
REALTY	1954.6	23.61	1.22
BSE IT	10255.9	23.91	0.23
BANKEX	26499.2	78.95	0.30
OILGAS	13965.3	-56.9	-0.41
METAL	11095.3	-25.87	-0.23

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.57	72.65	-0.19
28-June-16 USD-INR	64.63	64.68	-0.10
28-June-16 GBP-INR	83.16	83.21	-0.08
28-June-16 JPY-INR	58.06	58.24	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	989	685	82
BSE	1461	1224	165

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4247	4351	(59)
DII	2421	2198	222

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

## Market Commentary

Indian benchmark equity indices staged a wonderful performance on the last day of the week by gaining close to half percent in the session and conquering their psychological levels. The indices ended at record highs on Friday, tracking upbeat trend in global markets, while hopes of good southwest monsoon rains also lifted sentiment. Market participants took some encouragement with the Moody's Investors Service stating that India's key reforms, including the impending goods and services tax and resolution of sticky loans may improve the country's credit profile. Some support also came with NITI Aayog Vice Chairman Arvind Panagariya's statement that India will regain the crown of the fastest growing major economy, overtaking China, as early as the first quarter of 2017-18. He said that India, on an annual basis, is ahead of China and will regain the growth momentum soon on the back of host of reforms initiated by the Modi government in the last three years. Besides, the appreciation in rupee value against the dollar added to the optimistic sentiments. Rising for the third straight day, Indian rupee strengthened by 14 paise to 64.34 against the US dollar in early trade on sustained selling of the American currency by banks and exporters.

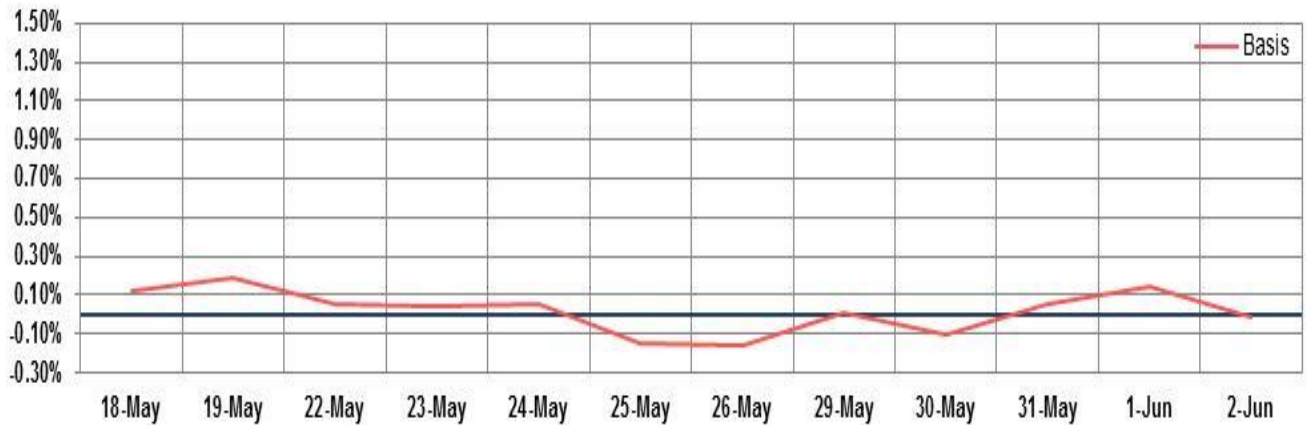
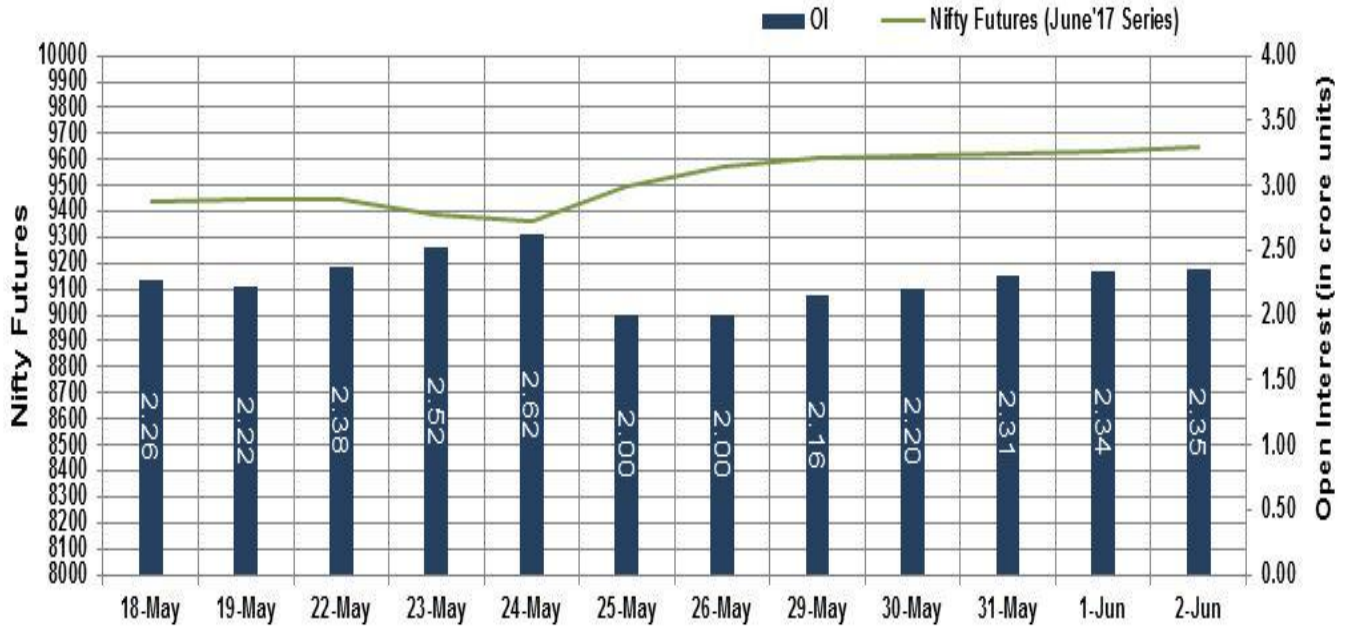
On the global front, Asian equity markets ended higher on Friday, as a set of upbeat economic data from the US and Europe helped investors shrug off US President Donald Trump's decision to withdraw from the Paris climate agreement.

## Market Turnover & FII Derivative Data

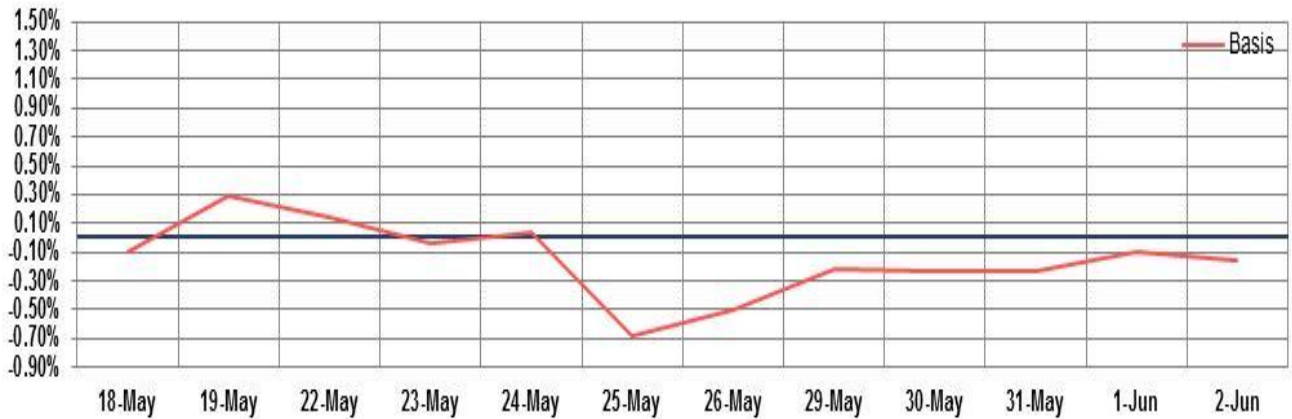
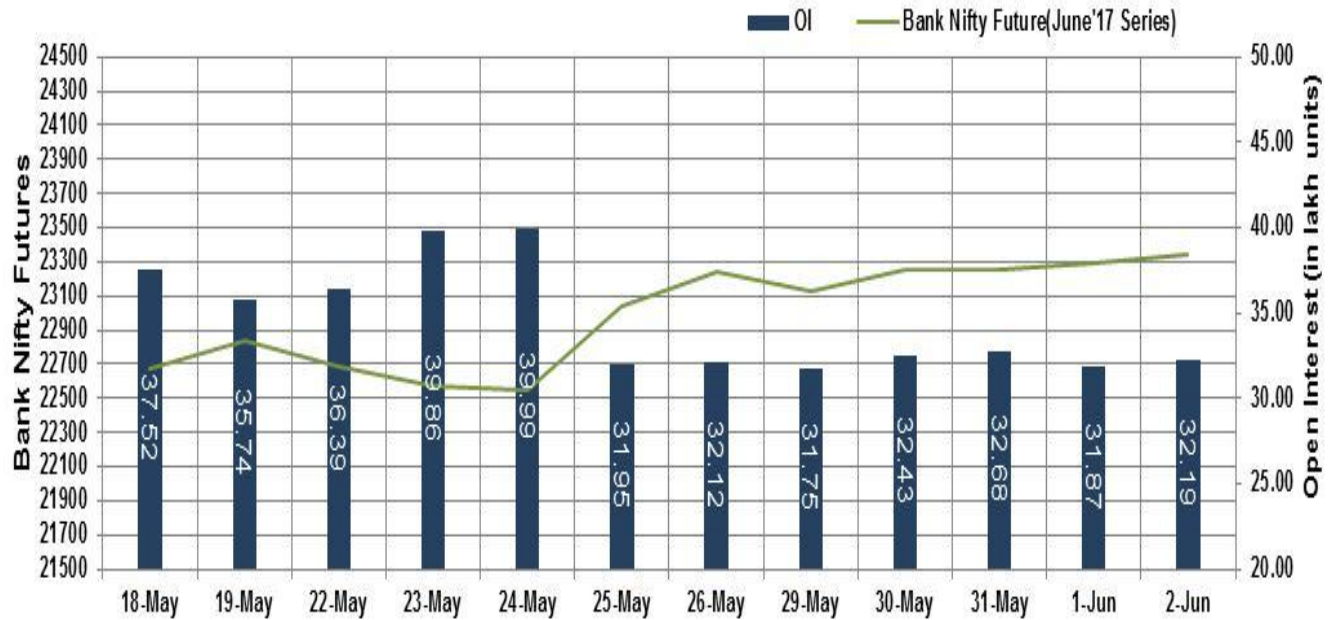
Market TO	Current	Previous	Net%
BSE CASH	3082	3386	(9)
NSE CASH	22303	23463	(5)
NSE FO	246946	827706	(70)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1324	1534	(210)
Ind. Options	21768	21104	664
Stk. Futures	6995	6996	(1)
Stk. Options	3625	3546	79

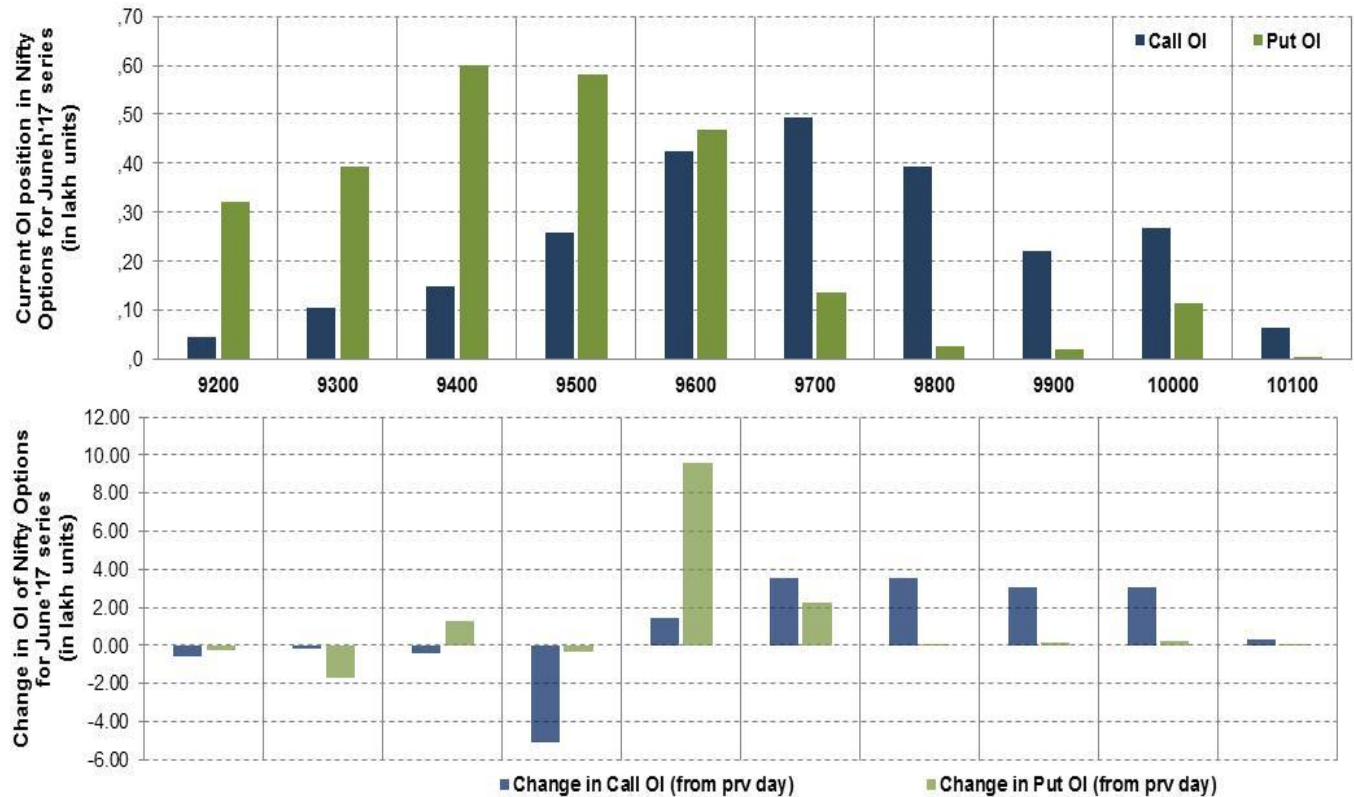
# Nifty Futures



# 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 9,700 SP from the May month expiry was the most active call with an addition of 0.35 million in open interest.
- Among Nifty puts, 9,400 SP from the May month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (4.92mn) and that for Puts was at 9,400 SP (6.01mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 02/06/17

Avg Avg



Nifty Cash prices have settled at 9653.5 up by 0.39% from its previous close. On the upper side it has resistance of 9700 and 9750 levels, while lower side it has support of 9600 and 9550 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
HCC	8,064,000	12,072,000	49.70	44.00	6.15
NCC	19,528,000	22,768,000	16.59	88.60	1.43
KAJARIACER	298,400	340,000	13.94	719.10	1.83
ESCORTS	2,135,100	2,429,900	13.81	719.85	3.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MFSL	5,337,000	5,013,000	-6.07	621.95	1.48
SHREECEM	29,900	28,000	-6.35	17997.90	1.45
NIITTECH	651,000	597,000	-8.29	541.35	0.42
APOLLOTYRE	11,295,000	10,347,000	-8.39	244.55	1.52
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	360,800	400,800	11.09	724.60	-0.28
SINTEX	15,945,750	17,712,750	11.08	25.55	-3.95
M&M	3,926,500	4,277,500	8.94	1424.60	-0.51
FORTIS	16,148,700	17,469,000	8.18	194.15	-2.97
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	2,761,200	2,614,200	-5.32	1198.55	-0.85
ACC	1,345,200	1,264,000	-6.04	1648.35	-0.91
DLF	45,410,000	42,355,000	-6.73	177.35	-0.34
VOLTAS	7,780,000	7,076,000	-9.05	503.10	-1.49

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