

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9580	9608	9659	9688	9738	9637	Sell	Buy	Buy
Sensex	31007	31099	31264	31356	31522	31191	Sell	Buy	Buy
Nifty Futures	9631	9648	9676	9694	9721	9666	Sell	Buy	Buy
Bank Nifty	23290	23353	23445	23508	23599	23416	Sell	Buy	Buy
CNX IT	10603	10755	10886	11038	11168	10907	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31190.5	-118.9	-0.38
NIFTY	9637.1	-37.95	-0.39
MIDCAP	14732.4	-91.67	-0.62
SMLCAP	15310.5	-99.42	-0.65
BSEFMC	10168.7	-138.1	-1.35
AUTO	24083.2	-262.9	-1.08
POWER	2193.4	-36.21	-1.62
REALTY	1947.8	-26.79	-1.36
BSE IT	10522.4	239.6	2.33
BANSEX	26528.8	-64.22	-0.24
OILGAS	13973.1	-42.59	-0.30
METAL	11004.3	-29.13	-0.26

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.72	72.65	0.10
28-June-16 USD-INR	64.60	64.55	0.09
28-June-16 GBP-INR	83.43	83.31	0.13
28-June-16 JPY-INR	59.11	58.41	1.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	498	1155	81
BSE	924	1774	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4248	4187	61
DII	2306	2666	(360)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices witnessed a dismal trading session on Tuesday, as investors turned jittery ahead of the Reserve Bank of India's (RBI) monetary policy review meet tomorrow. With the excess liquidity in the banking system, RBI is unlikely to cut interest rates on Wednesday to tackle a growth slowdown. The central bank is still grappling with more than \$60 billion in excess liquidity after the government's crackdown on high-denomination notes last year, even after raising the reverse repurchase rate in April and deploying an array of instruments to soak up the funds. Sentiments also remained subdued with the report that Indian companies raised around Rs 33,400 crore in May through private placement of corporate bonds, a slump of 44% from the year-ago level, for business expansion and propping up working capital needs. According to latest data available with markets regulator SEBI, firms garnered a total of Rs 33,389 crore in May 2017, lower than Rs 59,801 crore raised in the year-ago period. Besides, weak trend in Asian stocks also weighed on the trading sentiments.

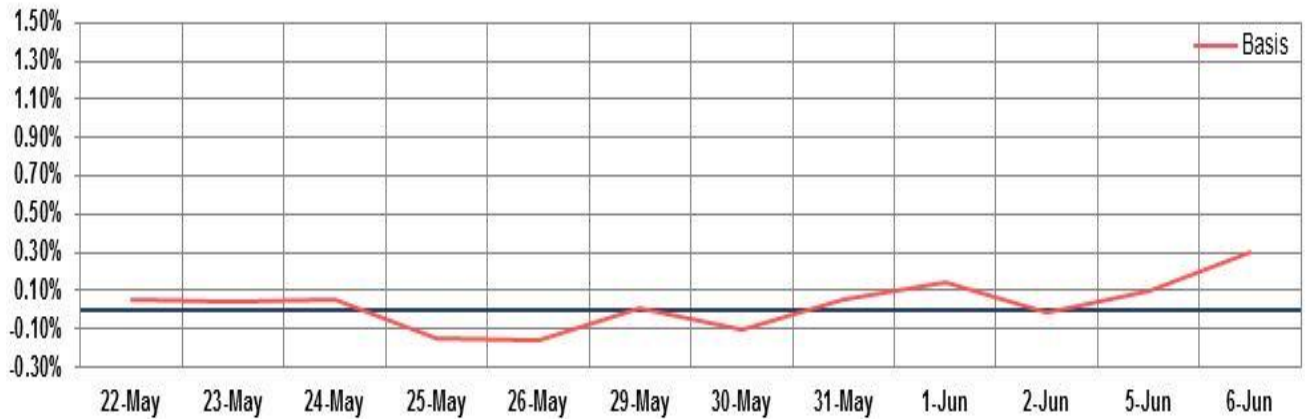
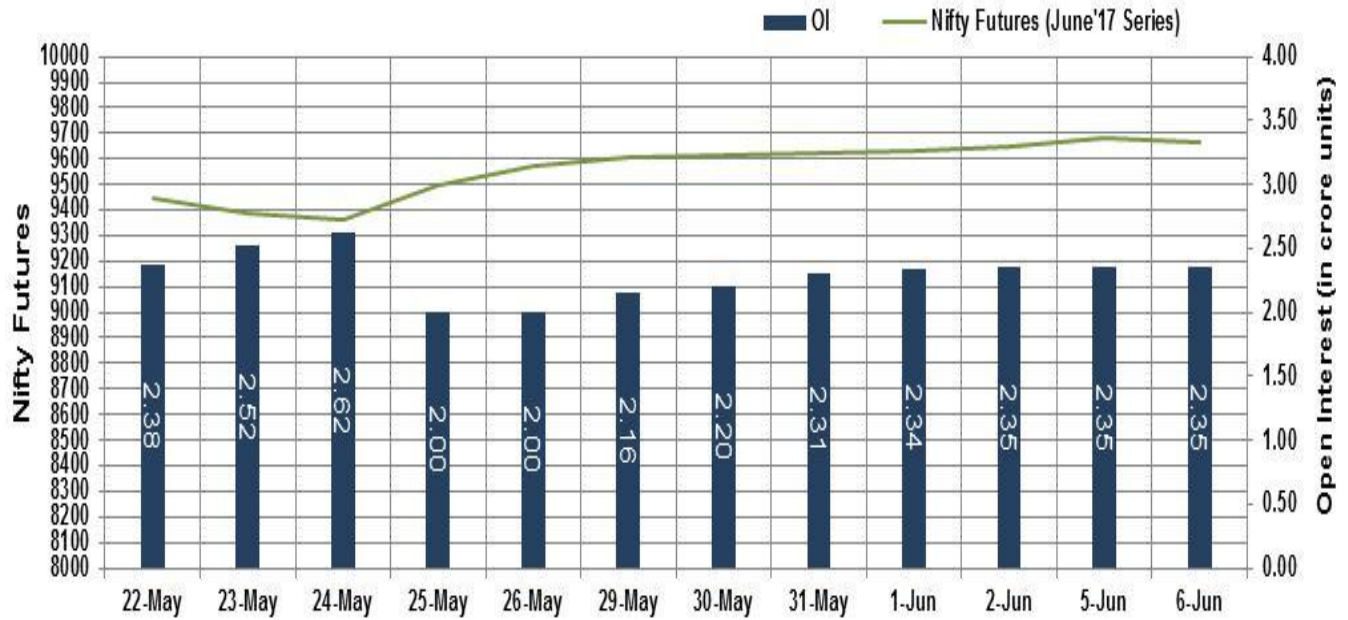
On the global front, Asian equity markets ended mostly lower on Tuesday, with geopolitical tensions in the Middle East and caution ahead of key risk events keeping investors nervous. Crude oil prices extended losses in Asian trades. Investors remained cautious ahead of the UK general election, the ECB meeting and former FBI director James Comey's congressional testimony - all due on Thursday.

Market Turnover & FII Derivative Data

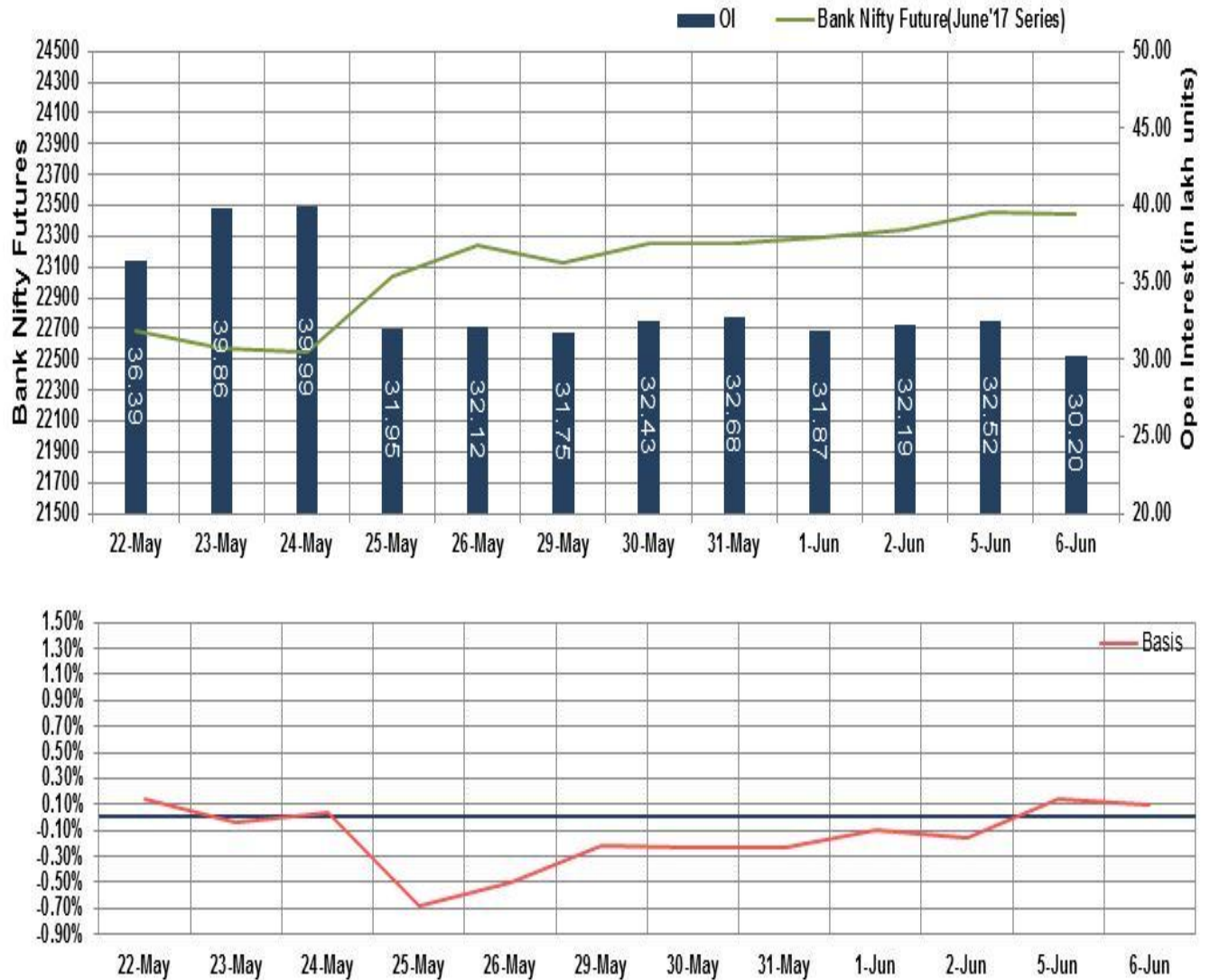
Market TO	Current	Previous	Net%
BSE CASH	3410	3013	13
NSE CASH	22178	20993	6
NSE FO	262575	262868	(0)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1122	1321	(199)
Ind. Options	20944	20850	95
Stk. Futures	7310	7455	(146)
Stk. Options	4025	4004	21

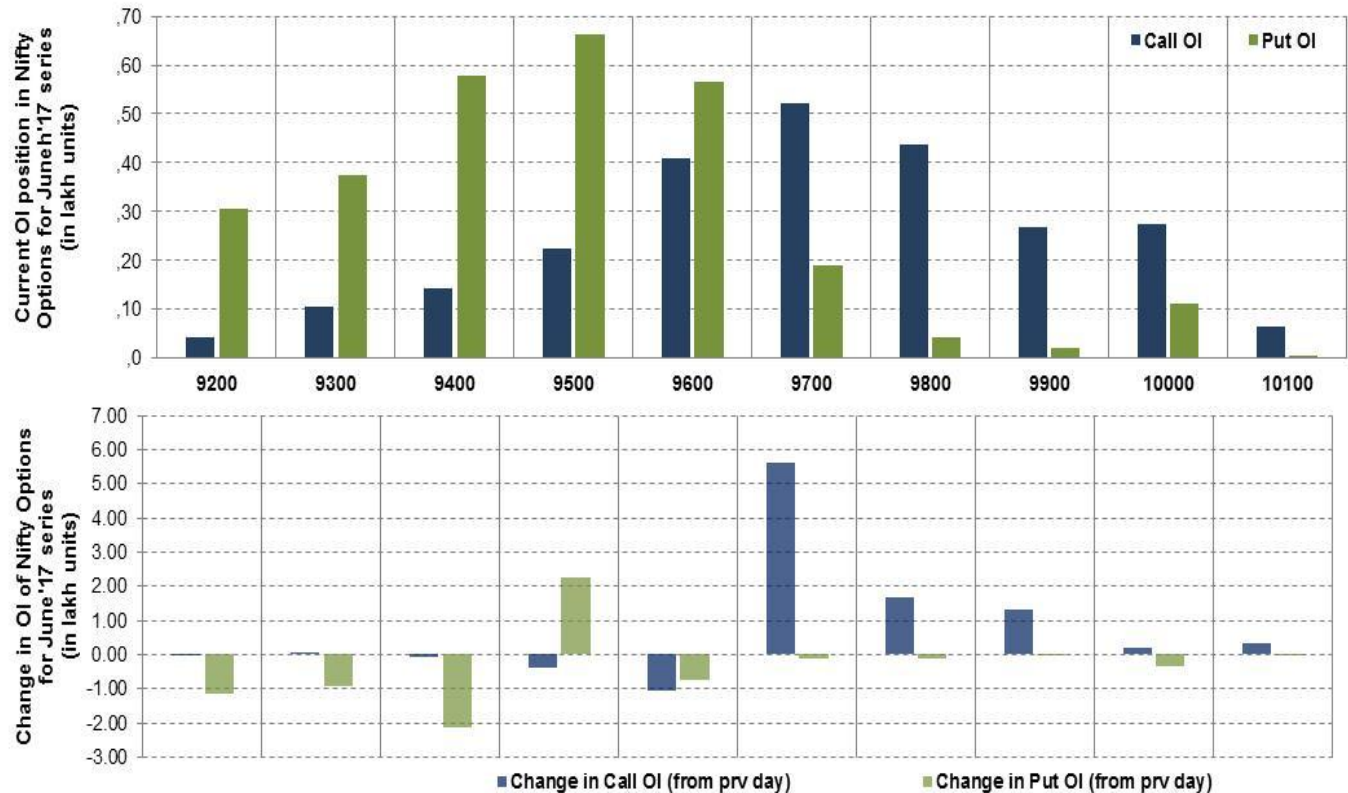
Nifty Futures



Bank Nifty Futures



Nifty Options

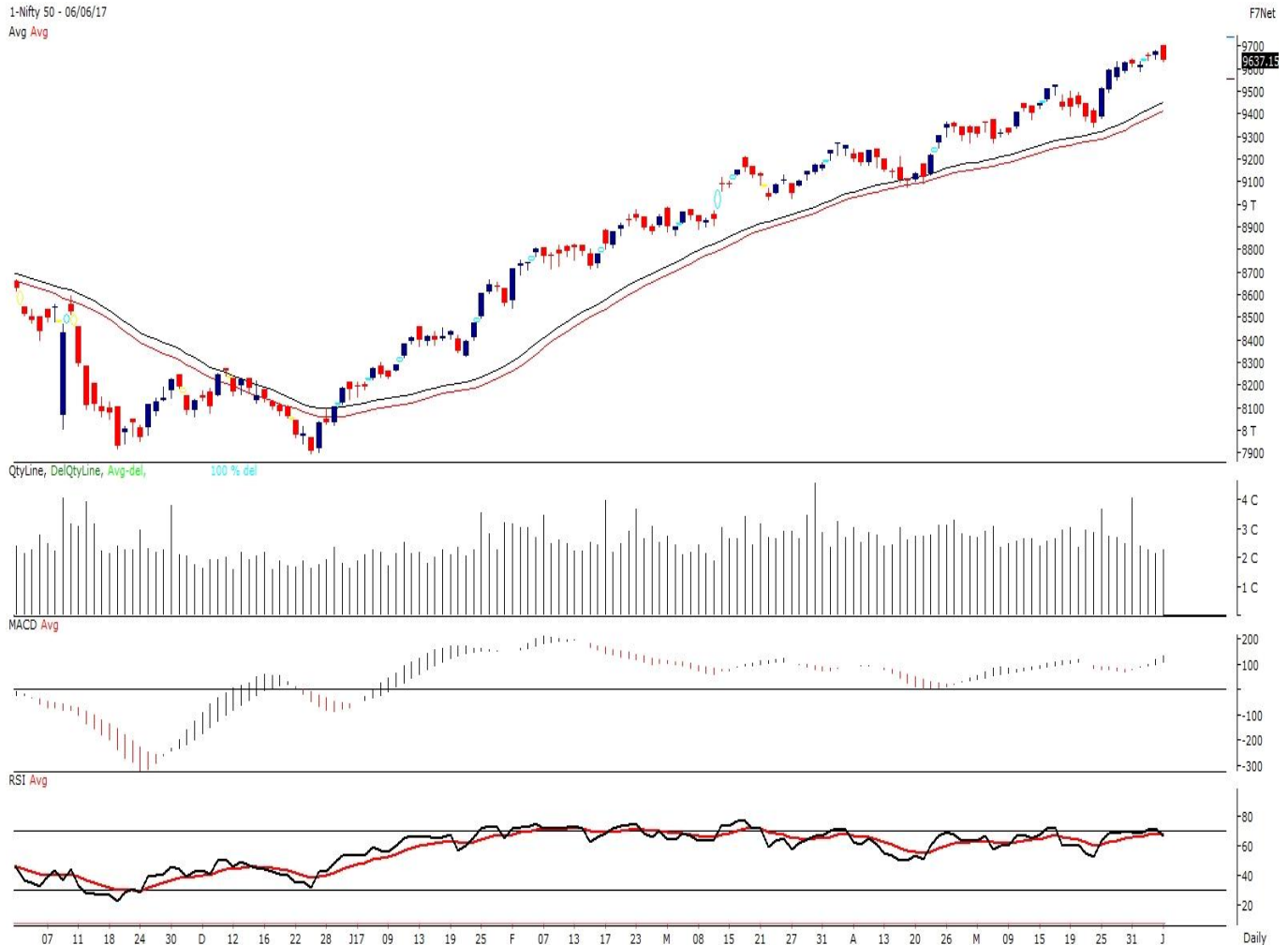


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.56 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (5.22mn) and that for Puts was at 9,500 SP (6.63mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 06/06/17
Avg Avg



Nifty Cash prices have settled at 9637.1 down 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
APOLLOTYRE	10,254,000	12,048,000	17.50	257.15	4.49
GODREJCP	556,800	649,200	16.59	1822.25	0.18
MGL	425,400	472,200	11.00	1000.20	1.11
PIDILITIND	1,522,000	1,684,000	10.64	804.30	0.59
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	7,932,500	7,542,500	-4.92	460.50	0.66
TORNTPHARM	315,600	297,200	-5.83	1212.95	0.23
PAGEIND	34,600	32,200	-6.94	15007.90	3.04
DIVISLAB	10,353,000	9,627,600	-7.01	633.50	0.09
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	257,000	285,500	11.09	1035.30	-1.82
PVR	380,000	412,800	8.63	1394.40	-3.94
GODREJIND	1,804,500	1,920,000	6.40	603.50	-2.28
AJANTPHARM	343,200	364,000	6.06	1588.35	-1.68
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBREALEST	31,270,000	28,900,000	-7.58	165.05	-3.45
RAYMOND	1,701,600	1,568,800	-7.80	730.30	-3.28
GSFC	8,037,000	7,357,500	-8.45	126.65	-4.60
RAMCOCEM	392,800	328,800	-16.29	700.80	-2.25

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