

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9616	9572	9594	9621	9643	9669	Sell	Buy	Buy
Sensex	31096	30941	31018	31122	31199	31303	Sell	Buy	Buy
Nifty Futures	9620	9581	9601	9622	9641	9662	Sell	Buy	Buy
Bank Nifty	23470	23326	23398	23514	23586	23702	Sell	Buy	Buy
CNX IT	10471	10235	10353	10432	10551	10630	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31095.7	-166.4	-0.53
NIFTY	9616.4	-51.85	-0.54
MIDCAP	14796.1	-79.27	-0.53
SMLCAP	15454.1	-95.11	-0.61
BSEFMC	10108.6	-37.07	-0.37
AUTO	24312.4	-178.4	-0.73
POWER	2206.6	-1.95	-0.09
REALTY	1993.9	-6.85	-0.34
BSE IT	10142.5	41.95	0.42
BANDEX	26546.7	-273.5	-1.02
OILGAS	13755.2	-43.77	-0.32
METAL	11346.9	-44.37	-0.39

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.55	72.06	0.64
28-June-16 USD-INR	64.56	64.40	0.26
28-June-16 GBP-INR	82.05	82.33	-0.26
28-June-16 JPY-INR	58.81	58.40	0.70

Advance/ Decline	Adv	Dec	Un Ch.
NSE	569	1104	72
BSE	1019	1673	183

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3279	3449	(169)
DII	2395	2458	(63)

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

## Market Commentary

Indian markets made a nervous start to the week as the benchmarks plummeted over half a percent, as investors took profits off the table ahead of IIP and inflation data due later in the day. Sentiments remained dismal, as the State Bank of India expressed concern that demonetisation, announced in November 2016, may continue to result in slowing down of the economy, and adversely affect its business. It said that the long-term impact of this move on the Indian economy and the banking sector is uncertain. Besides, weak global cues coupled with depreciation in Indian rupee against the dollar too weighed down sentiments.

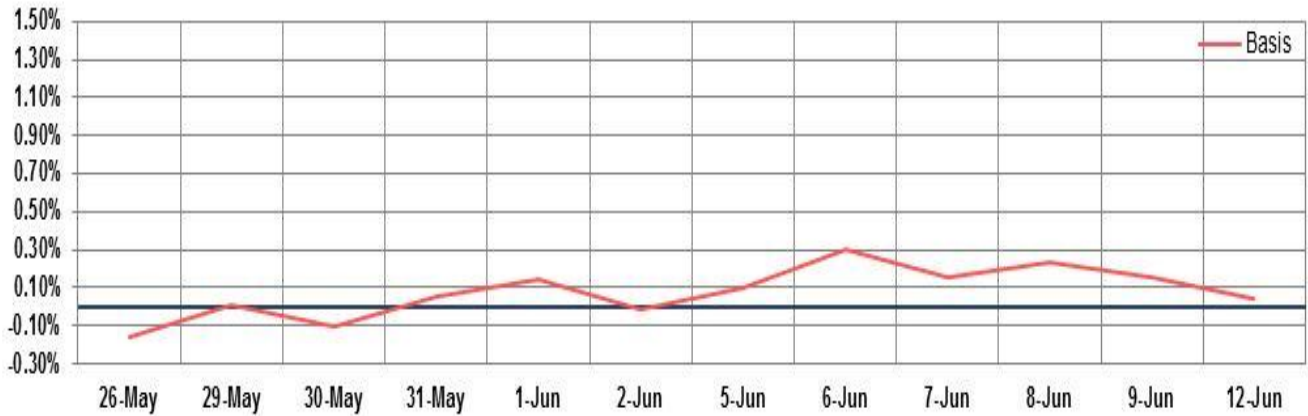
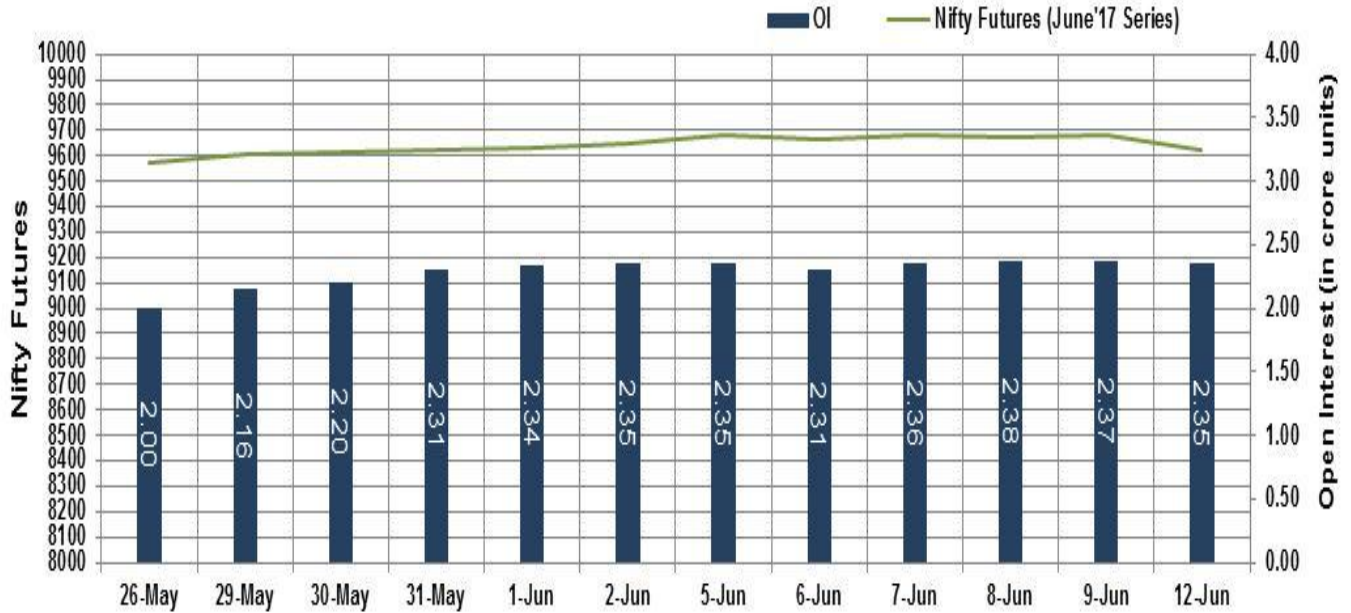
On the global front, Asian equity markets ended mostly lower on Monday, as markets turned cautious, ahead of a US Federal Reserve policy meeting that could give hints on the pace of further rate tightening in the months to come and next year. With the Fed widely expected to raise interest rates at its two-day meeting that ends on Wednesday, investors will be focusing on whether the central bank thinks the U.S. economy is robust enough to withstand further rate hikes through 2017 and how it plans to whittle down its massive balance sheet. Further, Japanese shares ended lower after the country's core machinery orders fell more than expected in April, casting doubt on the strength of companies' capital spending and adding to concerns about the country's fragile economic recovery.

## Market Turnover & FII Derivative Data

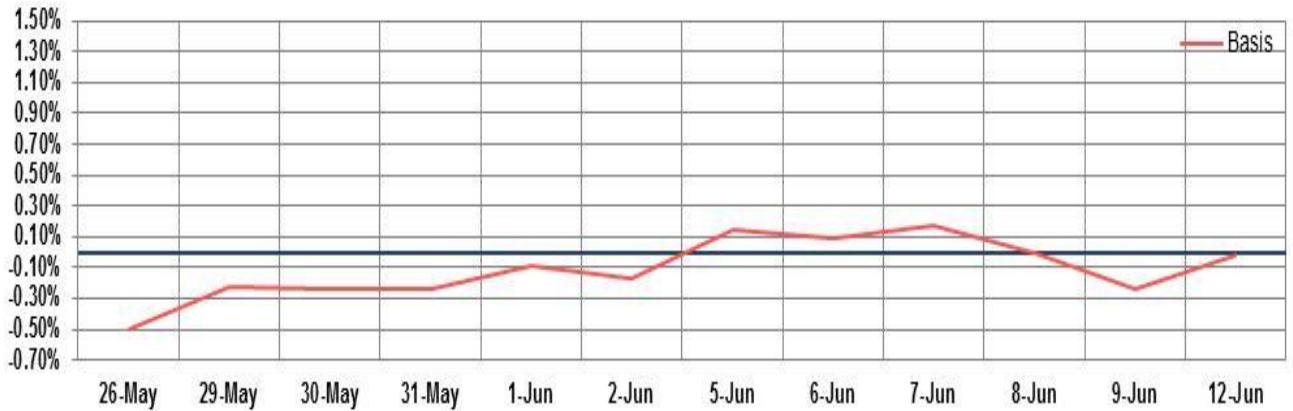
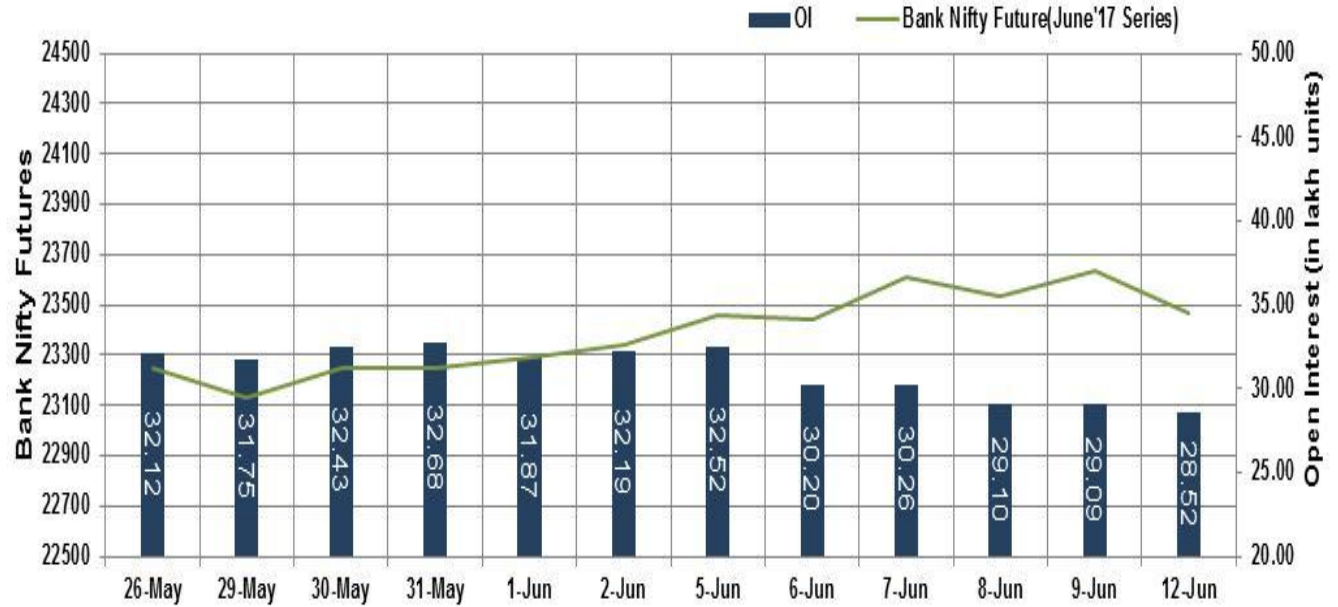
Market TO	Current	Previous	Net%
BSE CASH	3281	3356	(2)
NSE CASH	20226	22334	(9)
NSE FO	331652	332808	(0)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1332	2635	(1304)
Ind. Options	26417	25820	596
Stk. Futures	6640	7247	(607)
Stk. Options	4852	4889	(38)

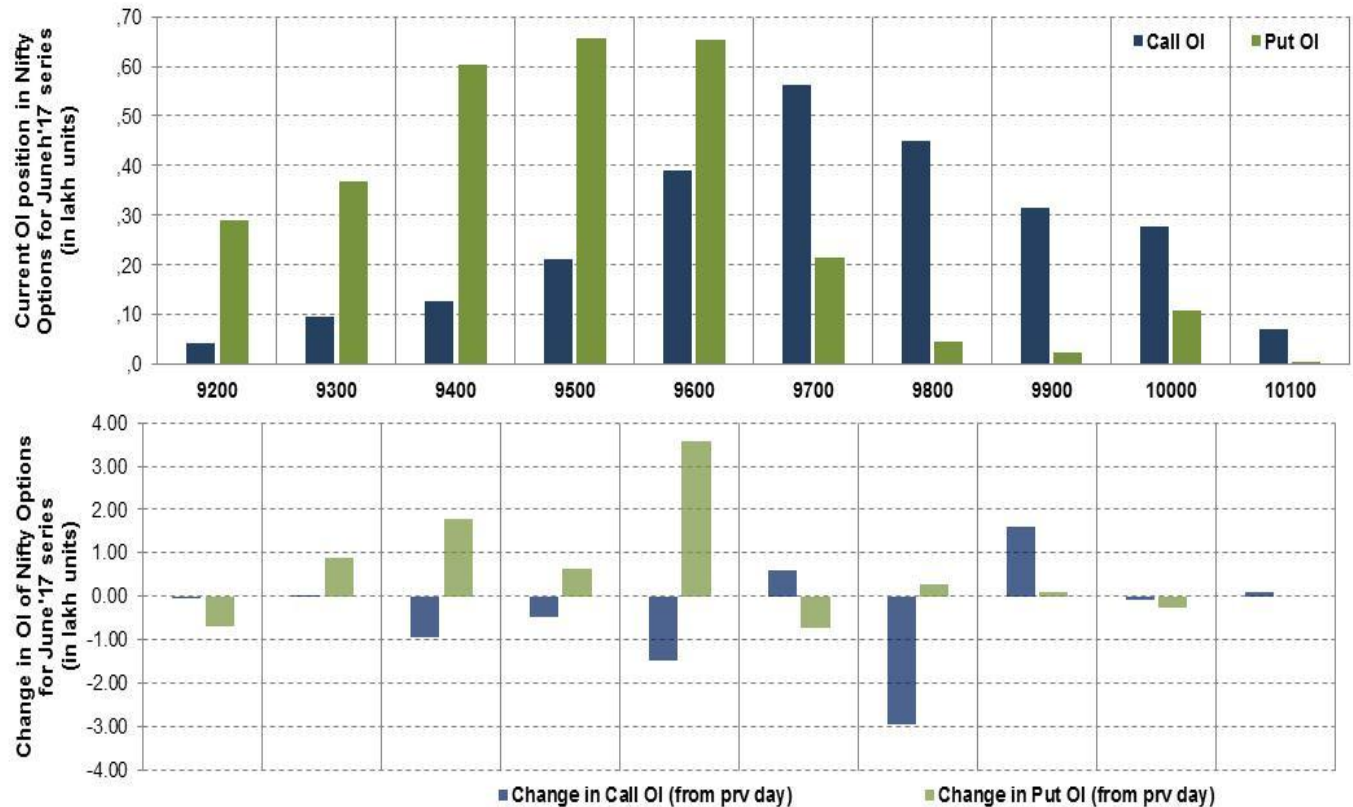
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

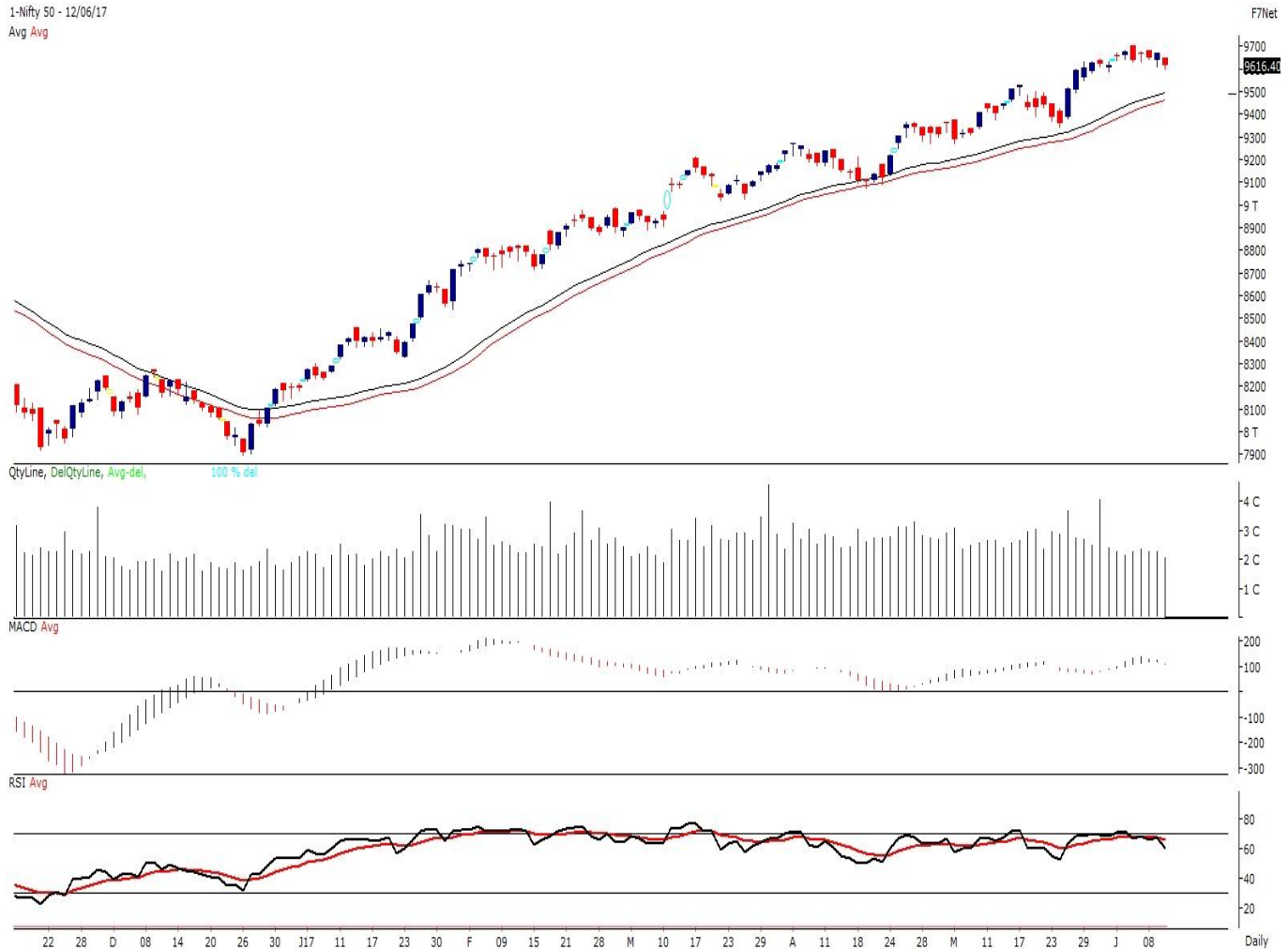


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.63 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.57 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (6.25mn) and that for Puts was at 9,500 SP (7.14mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 12/06/17  
 Avg Avg



Nifty Cash prices have settled at 9616.4 down by 0.54% from its previous close. On the upper side it has resistance of 9700 and 9750 levels, while lower side it has support of 9550 and 9510 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
IBREALEST	24,500,000	27,780,000	13.39	181.75	2.39
UJJIVAN	6,968,400	7,717,200	10.75	300.30	0.32
INFY	31,105,500	32,990,000	6.06	968.25	1.57
RELCAPITAL	12,109,500	12,525,000	3.43	591.20	0.03
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	12,729,200	12,174,800	-4.36	397.65	2.22
JETAIRWAYS	4,320,000	4,090,000	-5.32	536.65	1.25
PVR	418,800	394,800	-5.73	1489.90	0.89
GMRINFRA	262,440,000	243,720,000	-7.13	17.85	4.69
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RCOM	104,520,000	116,628,000	11.58	18.50	-0.80
DLF	35,525,000	39,225,000	10.42	184.65	-0.78
BANKINDIA	27,006,000	29,688,000	9.93	136.15	-4.56
TITAN	5,472,000	5,937,000	8.50	518.25	-1.90
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	333,000	310,500	-6.76	1046.50	-0.36
HDIL	31,824,000	29,280,000	-7.99	87.20	-1.36
ORIENTBANK	19,626,000	18,018,000	-8.19	140.20	-6.84
MARUTI	1,785,900	1,631,550	-8.64	7404.85	-0.95

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