

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9607	9560	9583	9619	9642	9678	Sell	Sell	Buy
Sensex	31103	30944	31024	31142	31222	31341	Sell	Sell	Buy
Nifty Futures	9613	9575	9594	9627	9647	9680	Sell	Sell	Buy
Bank Nifty	23478	23345	23411	23513	23580	23682	Sell	Sell	Buy
CNX IT	10339	10233	10286	10372	10425	10512	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31103.5	7.79	0.03
NIFTY	9606.9	-9.50	-0.10
MIDCAP	14798.2	2.11	0.01
SMLCAP	15517.9	63.87	0.41
BSEFMC	10133.5	24.82	0.25
AUTO	24206.1	-106.4	-0.44
POWER	2223.8	17.24	0.78
REALTY	2008.8	14.88	0.75
BSE IT	10040.6	-101.8	-1.00
BANDEX	26542.9	-3.85	-0.01
OILGAS	13726.0	-29.15	-0.21
METAL	11252.7	-94.18	-0.83

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.35	72.55	-0.26
28-June-16 USD-INR	64.47	64.56	-0.17
28-June-16 GBP-INR	82.10	82.05	0.07
28-June-16 JPY-INR	58.62	58.81	-0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	844	828	78
BSE	1338	1345	183

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3942	4254	(312)
DII	2481	2176	305

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks showed a volte-face on Tuesday as what started on a promising note ended as a dismal show. The optimism in domestic markets petered out completely by the end of trade and the benchmarks even drifted in to the negative territory despite getting off to a gap-up opening. Marketmen were optimistic for most part of the session, as softer-than-expected inflation data fuelled hopes of a rate cut by the central bank at its next policy review in August. Data released late on Monday showed consumer inflation easing to 2.18% in May, helped by a drop in food prices - the lowest since India started publishing an economy-wide consumer price index in 2012. Some support also came with Union Finance Minister Arun Jaitley's statement that the Reserve Bank of India (RBI) was at a fairly advanced stage of preparing a list of borrowers from whom non-performing assets (NPAs) of public sector banks could be recovered under the Insolvency and Bankruptcy Code. The move would help beleaguered public sector banks (PSBs) recover part of their NPAs, estimated at over Rs 6 lakh crore.

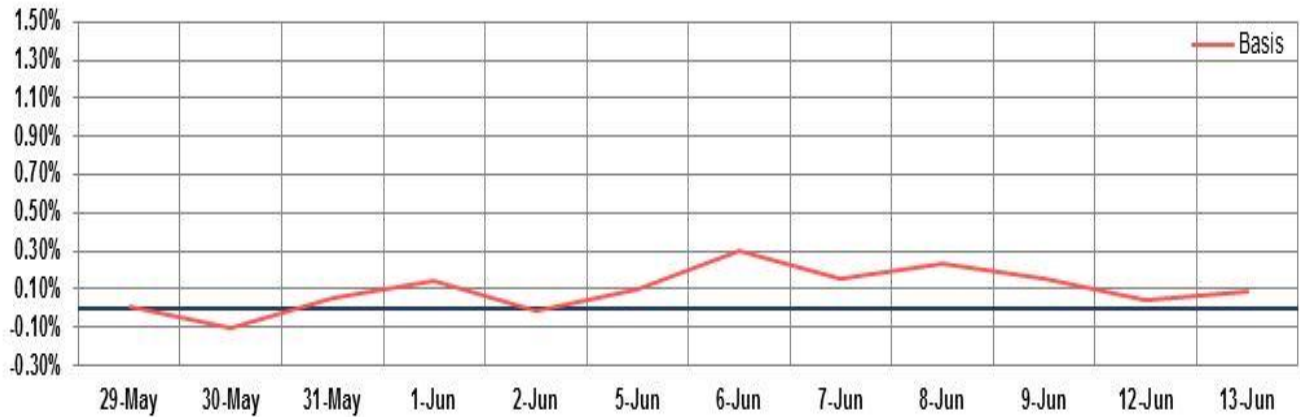
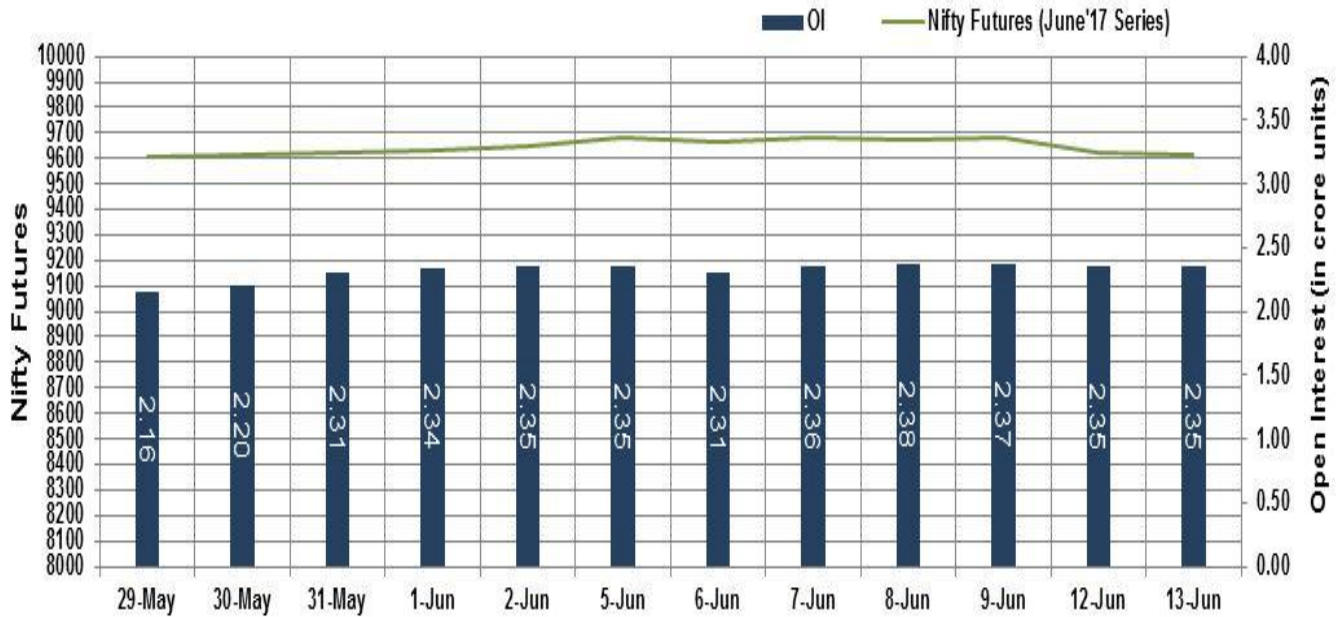
On the global front, Asian markets were trading mostly higher on Tuesday, as investors took a cautiously optimistic stance ahead of a US Federal Reserve policy meeting that could provide cue on the pace of rate hikes in the months to come. The positive sentiments across the region was also supported by oil prices, which edged up in early trade, following statements that OPEC leader Saudi Arabia was making significant supply cuts to customers.

Market Turnover & FII Derivative Data

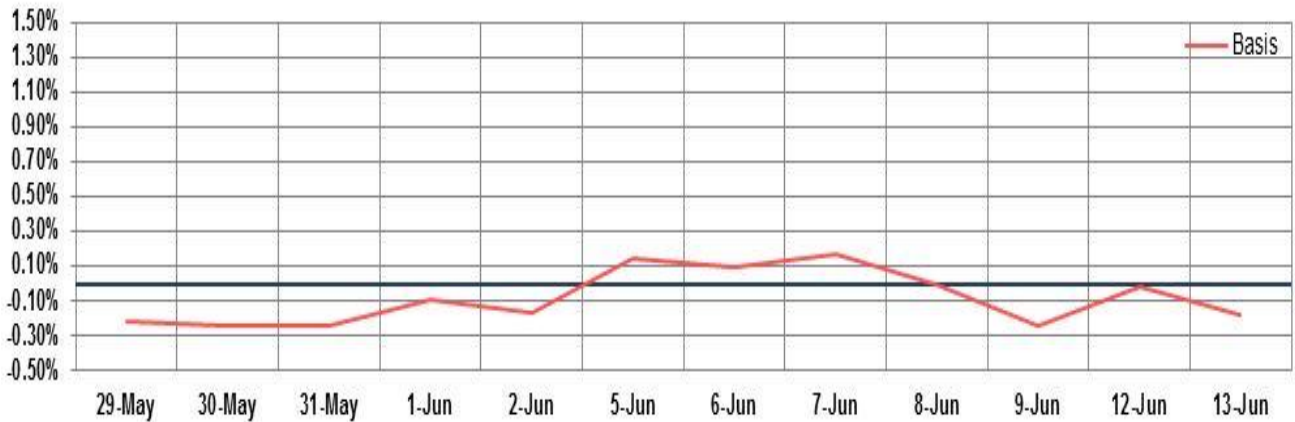
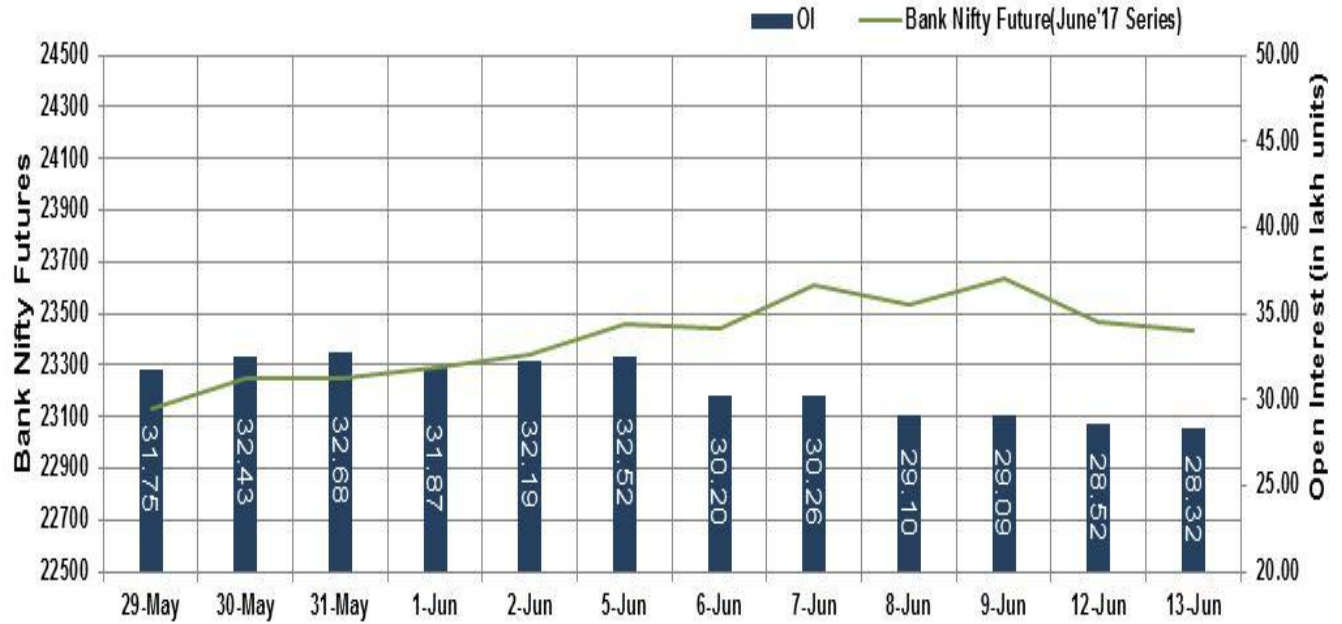
Market TO	Current	Previous	Net%
BSE CASH	3442	3281	5
NSE CASH	20504	20226	1
NSE FO	321086	331652	(3)

FII Derivatives	Buy	Sell	Net
Ind. Futures	798	1098	(300)
Ind. Options	24056	24396	(341)
Stk. Futures	6341	6462	(121)
Stk. Options	4285	4299	(14)

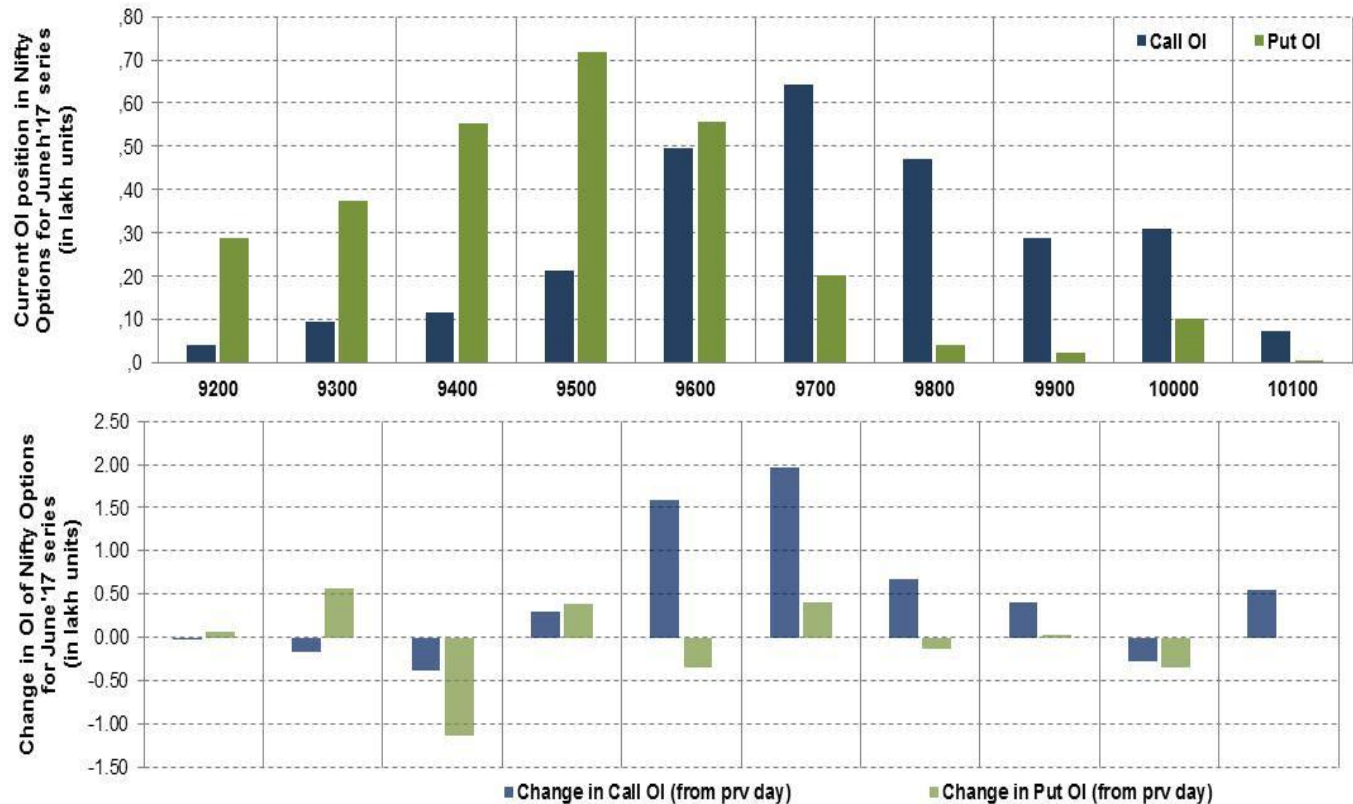
Nifty Futures



Bank Nifty Futures



Nifty Options



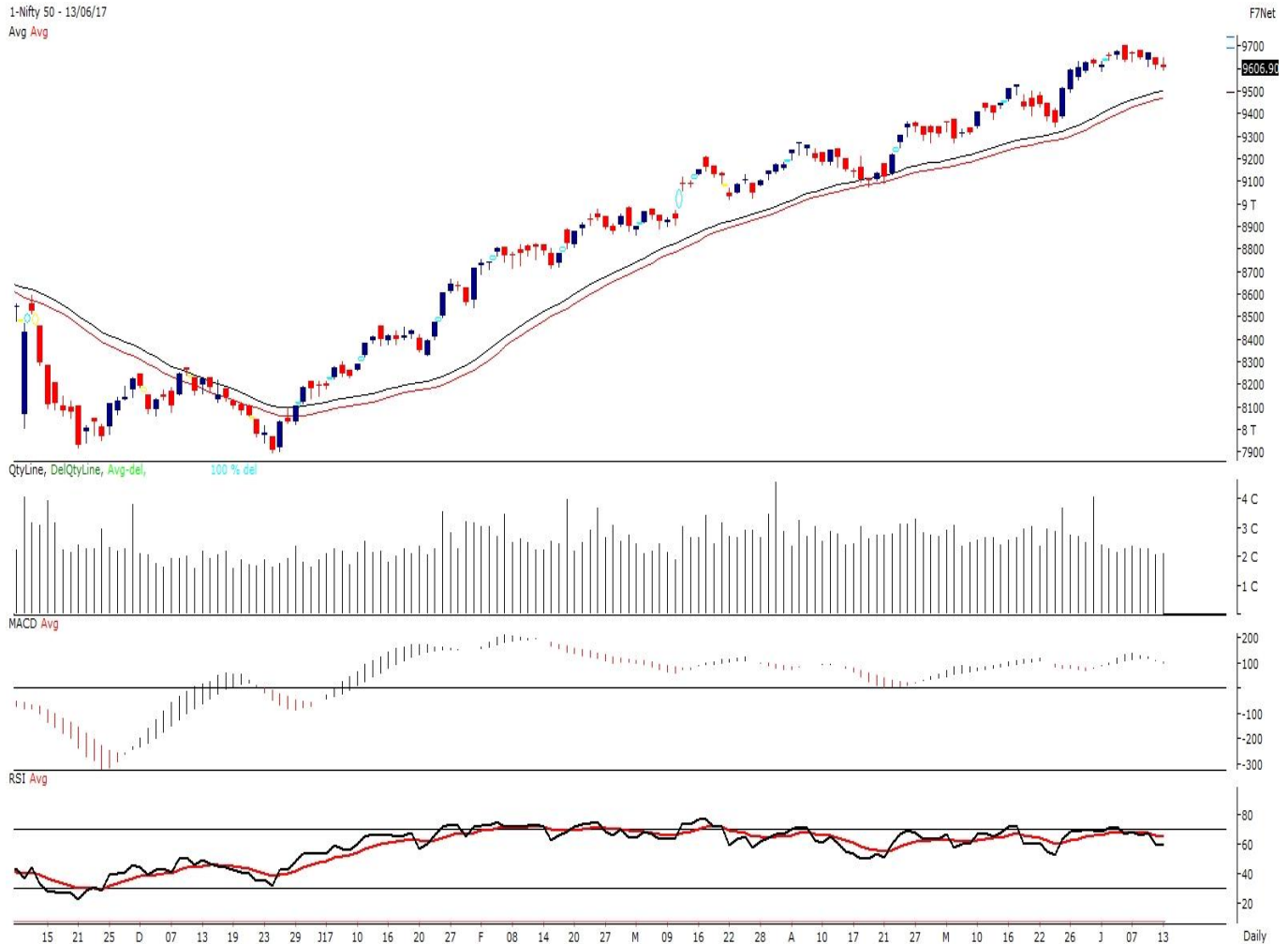
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.19 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (6.44mn) and that for Puts was at 9,500 SP (7.18mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 13/06/17

Avg Avg



Nifty Cash prices have settled at 9606.9 down by 0.10% from its previous close. On the upper side it has resistance of 9650 and 9700 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
CHOLAFIN	310,500	423,500	36.39	1099.15	5.03
ACC	1,317,600	1,446,000	9.74	1615.25	0.29
LICHSGFIN	4,669,500	5,017,100	7.44	781.45	3.18
GODFRYPHLP	469,500	488,500	4.05	1258.85	0.60
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	434,400	408,800	-5.89	703.35	1.61
PETRONET	9,649,500	9,079,500	-5.91	431.80	0.16
ORIENTBANK	18,018,000	16,812,000	-6.69	147.10	4.92
IBREALEST	27,780,000	25,780,000	-7.20	182.25	0.28
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WIPRO	14,022,000	28,233,600	101.35	258.70	-50.67
HEXAWARE	3,408,000	4,017,000	17.87	235.85	-1.32
RAMCOCEM	415,200	471,200	13.49	696.85	-1.18
M&MFIN	10,110,000	11,150,000	10.29	346.50	-1.66
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDFCBANK	86,128,000	82,968,000	-3.67	57.95	-0.09
PCJEWELLER	1,804,500	1,728,000	-4.24	516.10	-2.57
TATASTEEL	30,740,000	29,252,000	-4.84	508.80	-0.10
MRF	41,730	39,465	-5.43	72430.95	-1.30

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