

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9578	9526	9552	9587	9613	9647	Sell	Sell	Buy
Sensex	31076	30908	30992	31111	31195	31314	Sell	Sell	Buy
Nifty Futures	9601	9562	9581	9604	9623	9646	Sell	Sell	Buy
Bank Nifty	23392	23231	23311	23392	23473	23554	Sell	Sell	Buy
CNX IT	10278	10185	10232	10308	10355	10431	Sell	Sell	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31075.7	-80.18	-0.26
NIFTY	9578.05	-40.10	-0.42
MIDCAP	14781.7	-17.64	-0.12
SMLCAP	15645.8	57.21	0.37
BSEFMC	10078.8	13.89	0.14
AUTO	24077.5	-131.7	-0.54
POWER	2225.7	1.15	0.05
REALTY	2082.9	43.95	2.16
BSE IT	9966.2	-92.94	-0.92
BANDEX	26462.2	-108.4	-0.41
OILGAS	13660.4	-158.7	-1.15
METAL	11128.1	-42.71	-0.38

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.19	72.35	-0.06
28-June-16 USD-INR	64.62	64.47	0.66
28-June-16 GBP-INR	82.56	82.10	0.61
28-June-16 JPY-INR	58.72	58.62	0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	832	840	74
BSE	1375	1271	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4999	5644	(645)
DII	3015	2160	855

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

## Market Commentary

The Penultimate trading day of the week turned out to be a disappointment for the Indian frontline equity indices, as they remained choppy throughout the session and ended near day's lows. The benchmarks suffered hefty bouts of profit booking especially in Oil & Gas, PSU and IT counters and got dragged below the psychological 8,600 (Nifty) and 31,100 (Sensex) levels. Sentiments remained weak with the report that the likely increase in farm loan waivers will weigh on PSU banks, NBFCs. The agri stress indicates that Tamil Nadu, Karnataka and Haryana may follow up with farm loan waivers, taking the total farm loan waivers to about \$28 billion from \$10 billion. Besides, soft US economic data, a relatively hawkish Federal Reserve statement and worries of political turmoil in the world's largest economy also weighed on the sentiments.

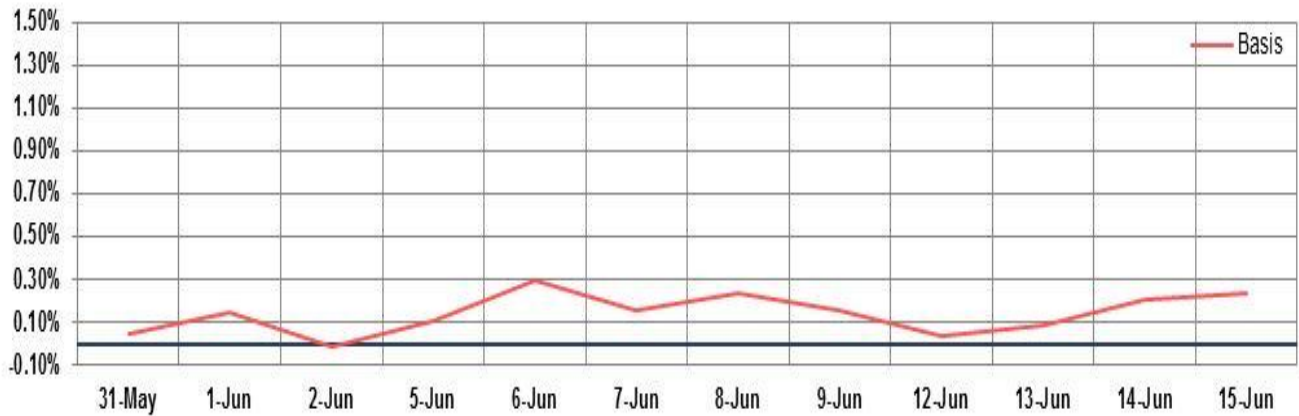
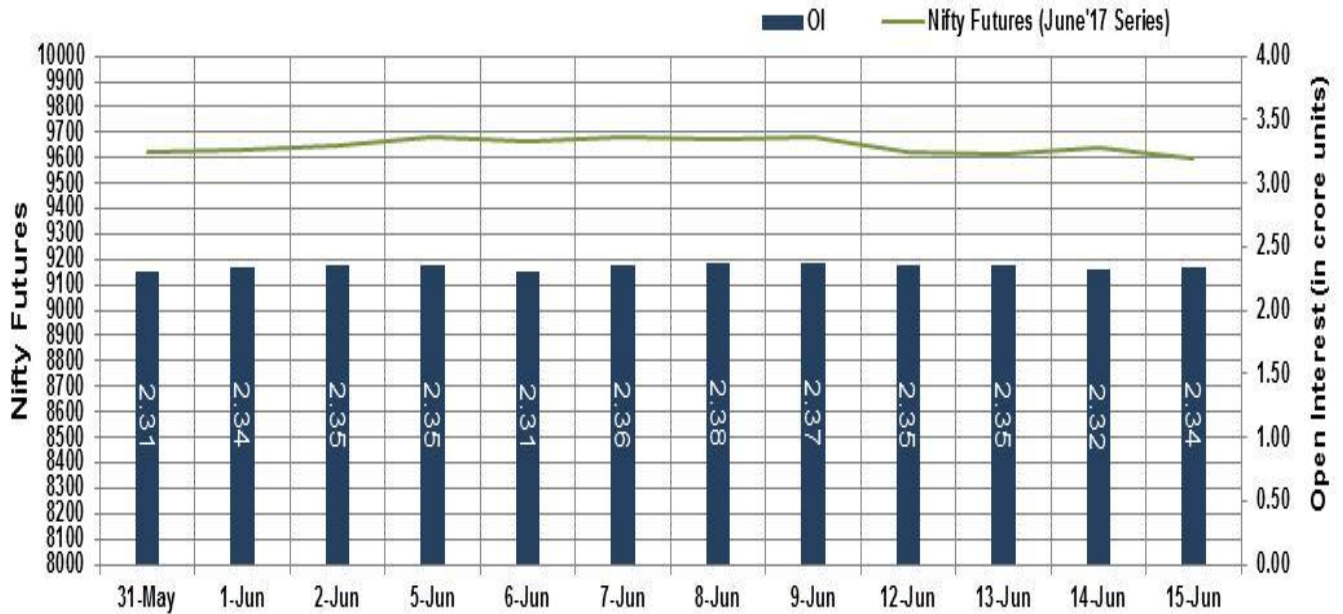
On the global front, Asian markets ended mostly lower on Thursday, after the Federal Reserve raised interest rates as expected. The Federal Open Market Committee voted to raise fed funds to between 1% and 1.25%, and will start 'gradual' shrinking of its \$4.5 trillion balance sheet 'this year.' Lower oil prices took a toll on energy-related shares across the region, while Japan's benchmark slipped as the yen gained against the dollar. Oil prices wallowed near their lowest levels in seven months early on Thursday, hurt by high global inventories and doubts over OPEC's ability to implement production cuts.

## Market Turnover & FII Derivative Data

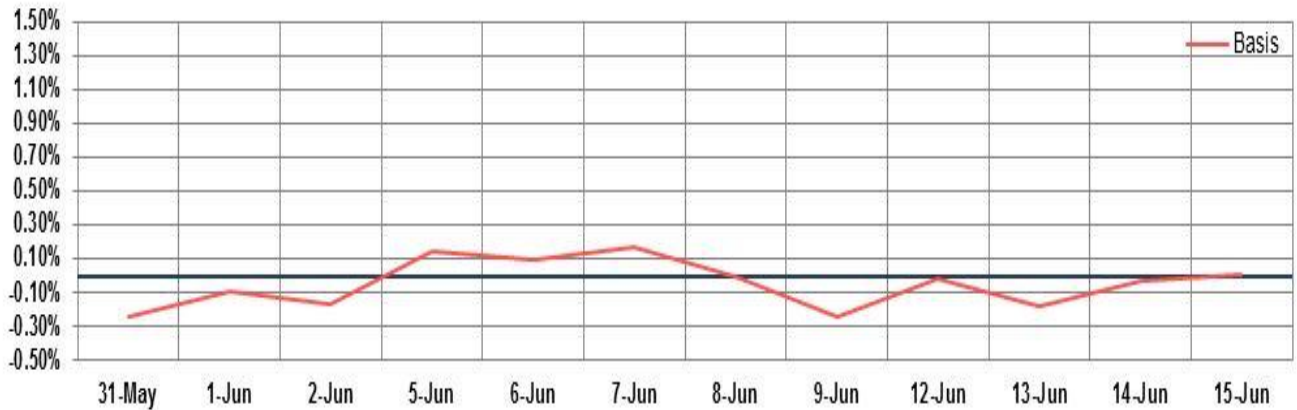
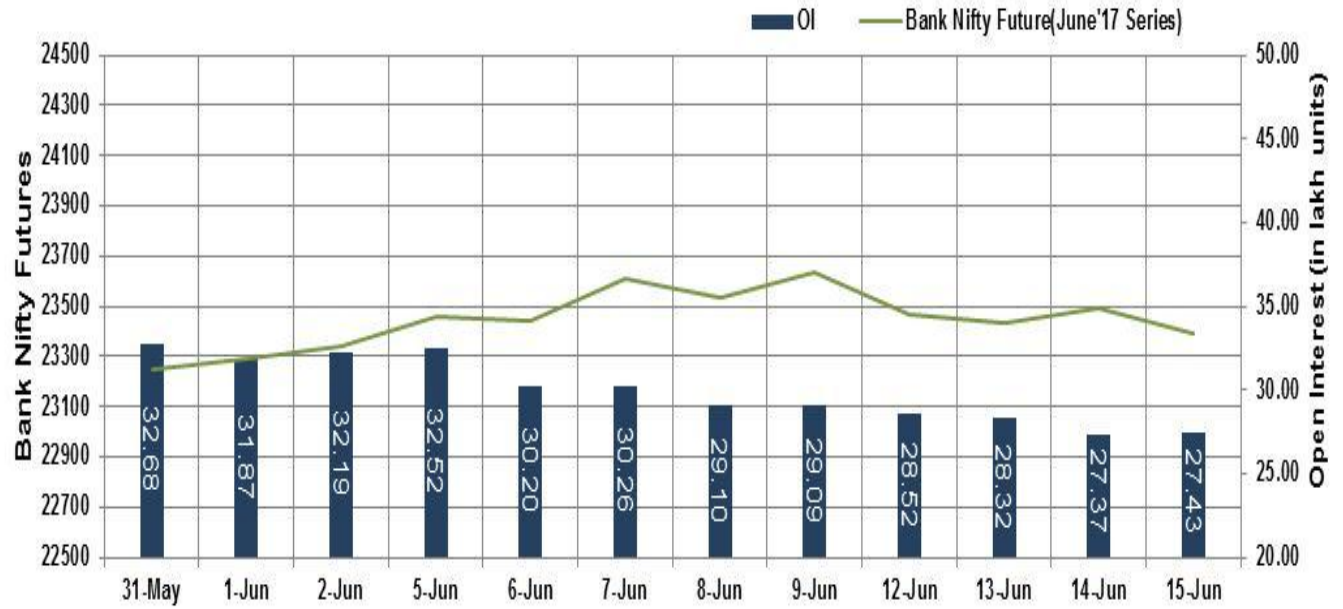
Market TO	Current	Previous	Net%
BSE CASH	3339	3629	(8)
NSE CASH	23944	24370	(2)
NSE FO	844802	402757	110

FII Derivatives	Buy	Sell	Net
Ind. Futures	1212	1790	(578)
Ind. Options	45244	44317	927
Stk. Futures	6139	7146	(1007)
Stk. Options	5751	5777	(25)

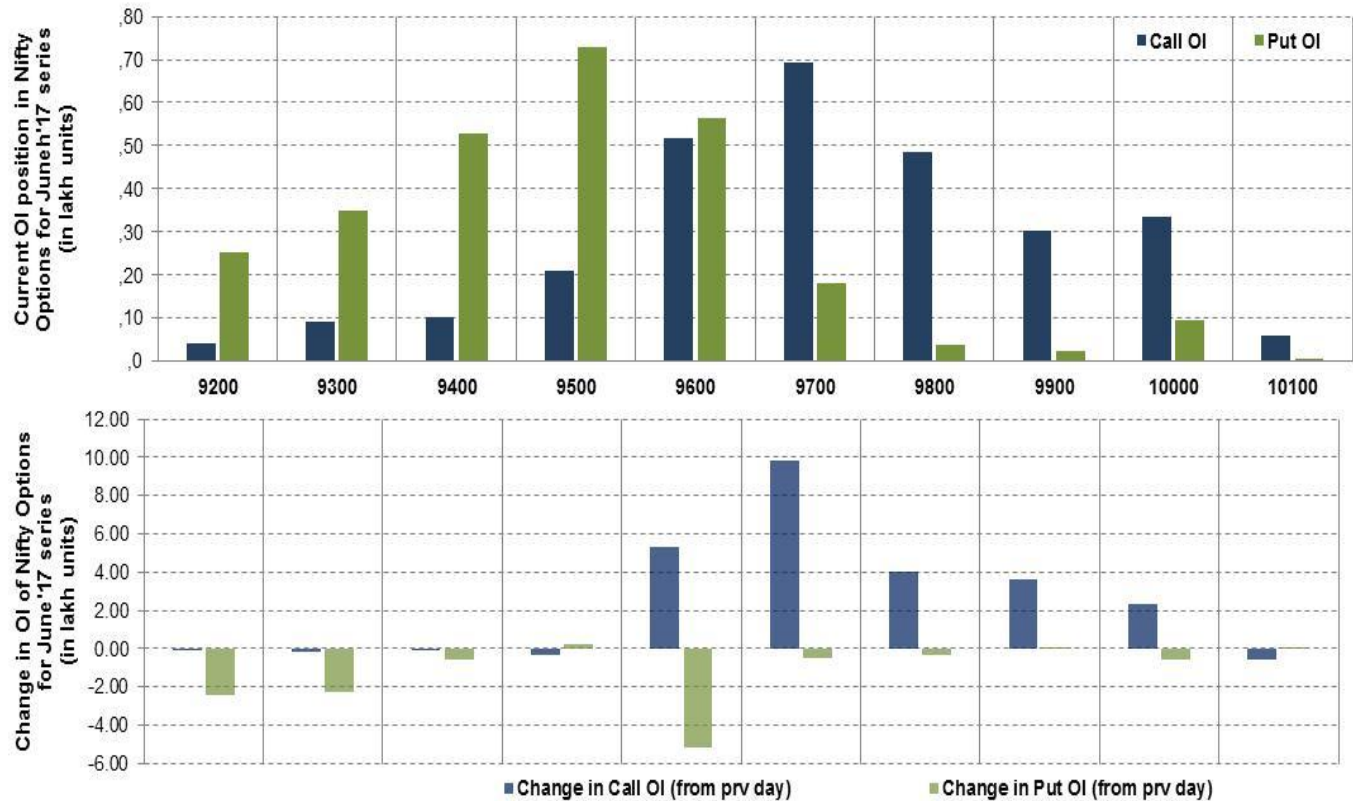
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

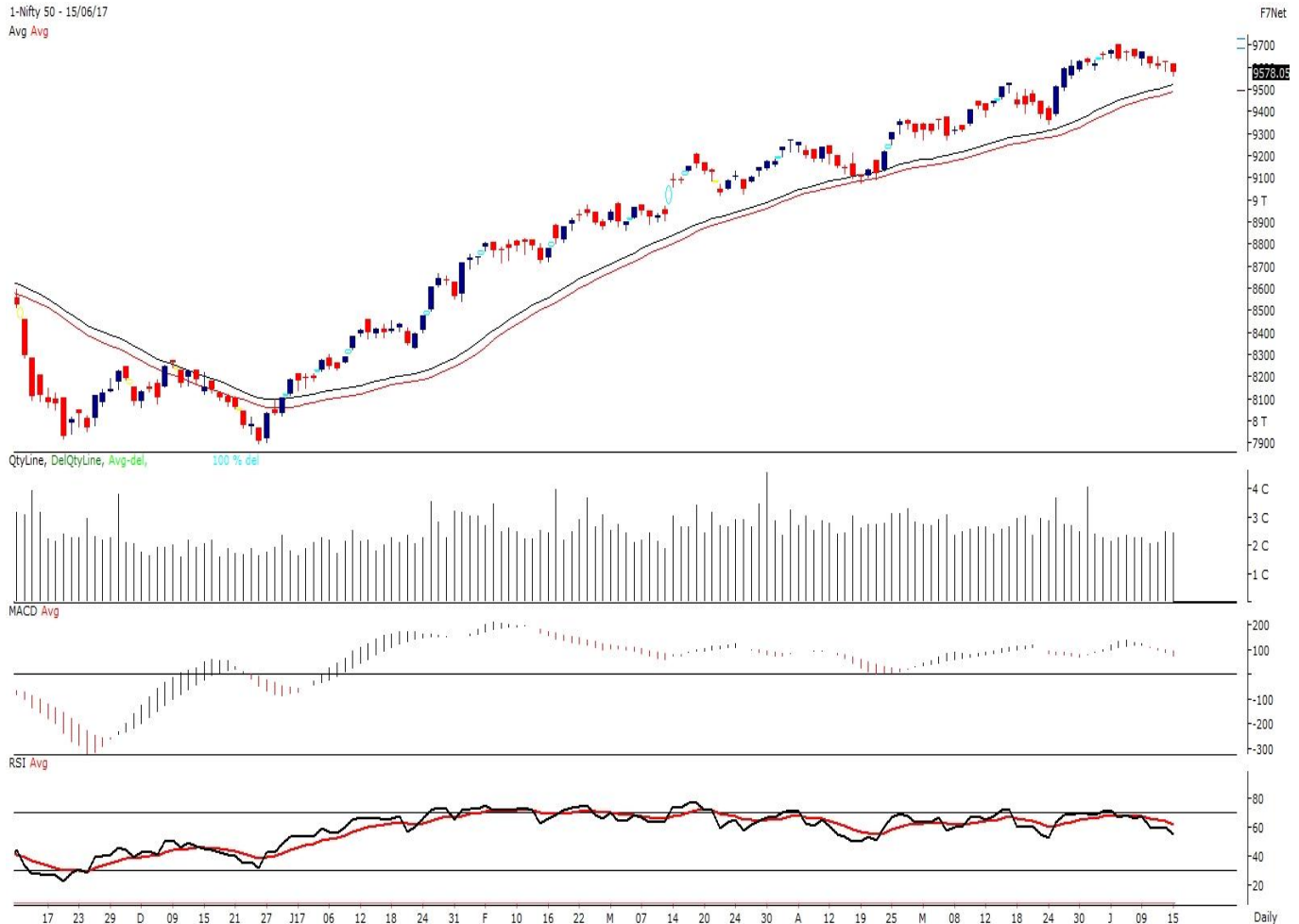


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.98 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (6.93mn) and that for Puts was at 9,500 SP (7.27mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 15/06/17  
Avg Avg



Nifty Cash prices have settled at 9578.05 down by 0.40% from its previous close. On the upper side it has resistance of 9625 and 9700 levels, while lower side it has support of 9525 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
JPASSOCIAT	162,180,000	196,248,000	21.01	14.50	5.45
BERGEPAIN	992,200	1,075,800	8.43	254.55	1.54
CHOLAFIN	383,000	415,000	8.36	1118.80	2.02
L&TFH	16,753,500	18,085,500	7.95	141.95	3.16
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDIL	26,304,000	24,328,000	-7.51	92.45	2.89
KPIT	5,016,000	4,624,000	-7.81	124.65	0.28
HEXAWARE	3,999,000	3,645,000	-8.85	248.00	4.95
PAGEIND	28,000	25,450	-9.11	16675.65	2.65
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	3,930,000	11,835,000	201.15	343.80	-65.98
BAJAJFINSV	370,375	415,250	12.12	4118.60	-0.72
ESCORTS	3,004,100	3,366,000	12.05	712.85	-1.10
RBLBANK	9,749,000	10,512,000	7.83	507.55	-0.80
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ANDHRABANK	23,160,000	22,490,000	-2.89	60.45	-0.98
SUNTV	7,447,000	7,219,000	-3.06	825.65	-0.36
KOTAKBANK	9,254,400	8,945,600	-3.34	966.75	-0.47
KSCL	3,537,000	3,388,500	-4.20	658.60	-1.62

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