

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9588	9539	9564	9590	9614	9640	Sell	Sell	Buy
Sensex	31056	30920	30988	31085	31154	31251	Sell	Sell	Buy
Nifty Futures	9597	9561	9579	9603	9621	9645	Sell	Sell	Buy
Bank Nifty	23503	23337	23420	23474	23557	23610	Buy	Sell	Buy
CNX IT	10190	10061	10125	10226	10290	10391	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31056.4	-19.33	-0.06
NIFTY	9588.05	10.00	0.10
MIDCAP	14807.3	25.56	0.17
SMLCAP	15667.2	21.35	0.14
BSEFMC	10137.7	58.89	0.58
AUTO	24111.1	33.49	0.14
POWER	13686.2	25.78	0.19
REALTY	2090.2	7.26	0.35
BSE IT	9883.2	-83.0	-0.83
BANKEX	26589.0	126.8	0.48
OILGAS	13686.2	25.78	0.19
METAL	11115.6	-12.50	-0.11

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.16	72.14	0.02
28-June-16 USD-INR	64.52	64.62	-0.11
28-June-16 GBP-INR	82.42	82.56	-0.07
28-June-16 JPY-INR	57.99	58.72	-1.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	883	799	72
BSE	1340	1332	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7936	8701	(764)
DII	3556	2665	891

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets prolonged the weakness for second straight day finished the session on a dull note, amid lack of global as well as domestic cues. Sentiments remained subdued with the report that the current account deficit soared to \$3.4 billion, or 0.6 per cent of gross domestic product (GDP), in the fourth quarter of financial year 2017, from \$0.3 billion a year ago. Balance of payments for the full financial year stood at \$21.6 billion, while for Q4 the same stood at \$7.31 billion. Some concerns also came with report that foreign portfolio investors (FPIs) sold shares worth a net Rs 645.35 crore on June 15, 2017. However, the downside for the markets was capped with the report that India's exports grew 8.32 per cent to \$24.01 billion in May, mainly on account of robust performance by sectors like petroleum, chemicals, engineering goods as well as gems and jewellery.

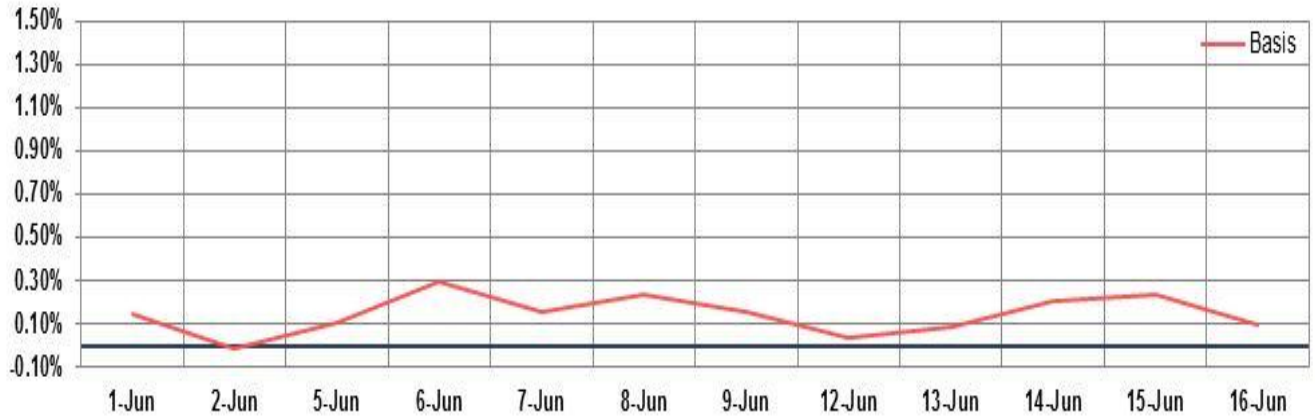
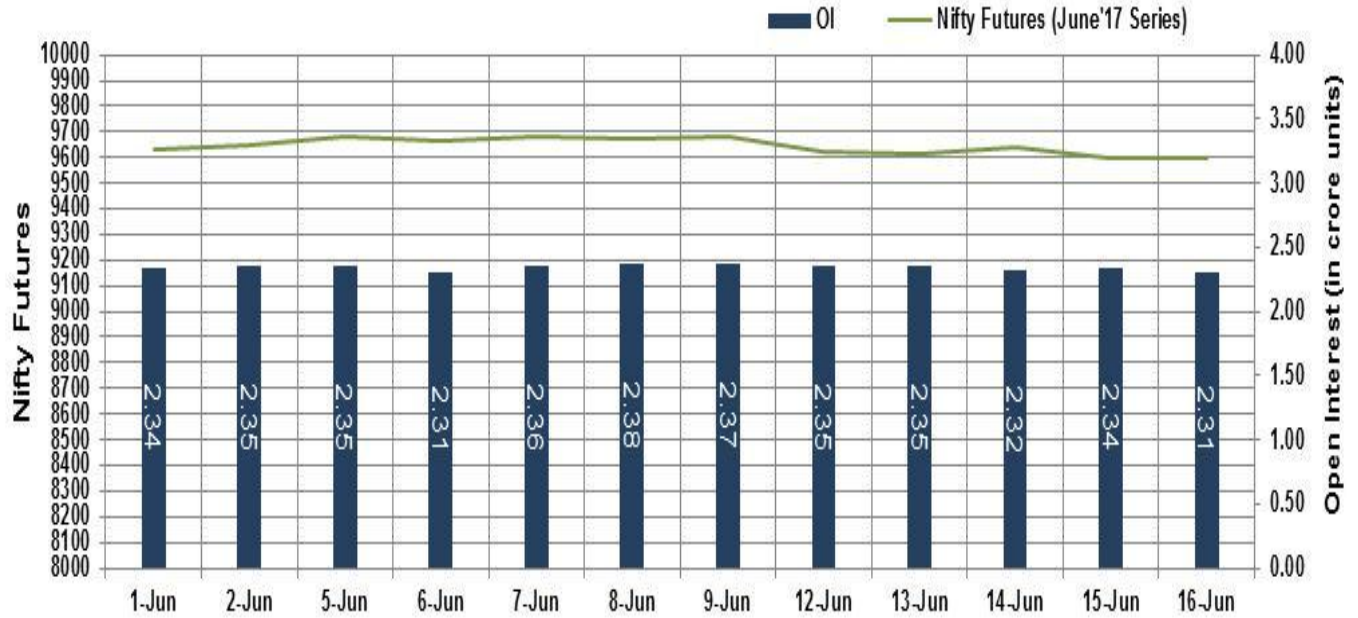
On the global front, Asian equity markets ended mostly higher on Friday, as oil prices steadied after two day of losses on supply concerns. Investors also heaved a sigh of relief after Greece and European creditors reached a deal on the next stages of Athens' €86bn bailout. Nikkei share average edged higher as the yen dropped, after an expected policy decision by the Bank of Japan (BOJ) provided relief to investors. BOJ also left unchanged a loose pledge to keep increasing bond holdings at an annual pace of 80 trillion yen (\$729 billion). However, China's stocks ended lower as weak producer inflation and investment data reinforced concerns of a renewed slowdown in the world's second-biaaest economv.

Market Turnover & FII Derivative Data

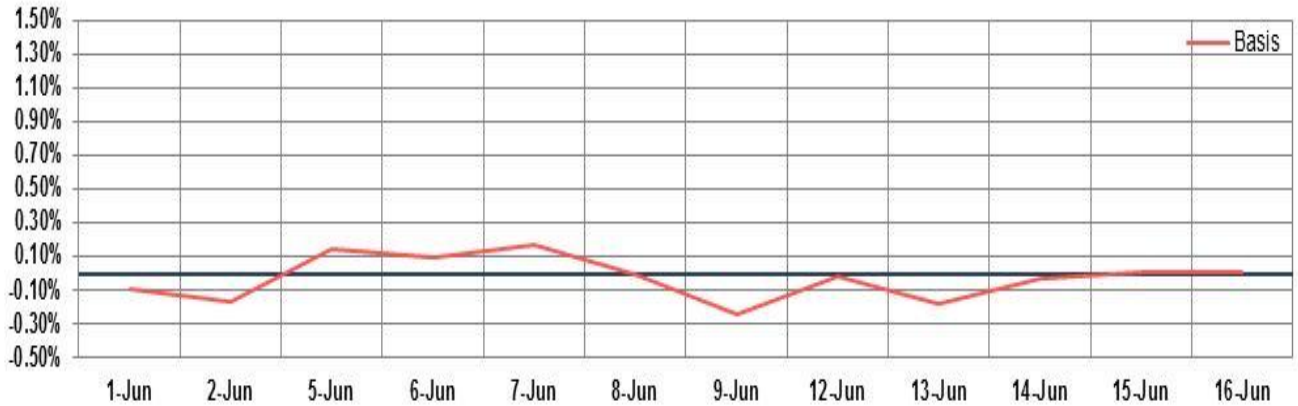
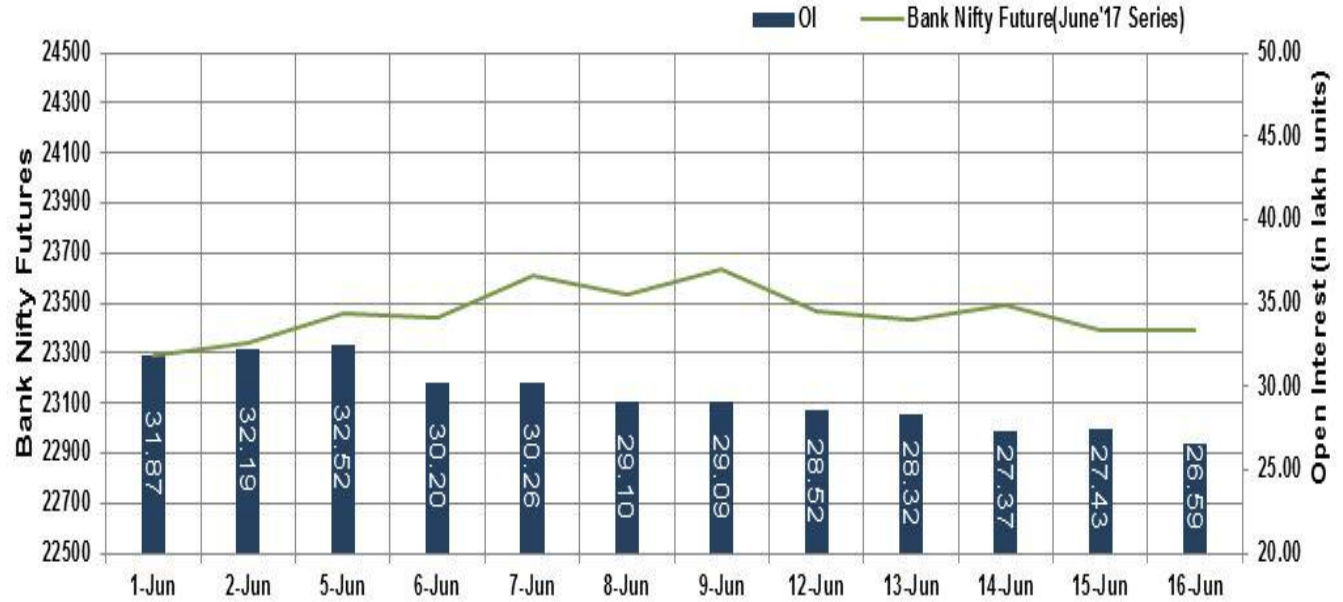
Market TO	Current	Previous	Net%
BSE CASH	4650	3339	39
NSE CASH	27168	23944	13
NSE FO	286168	844802	(66)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1177	1453	(276)
Ind. Options	24152	24041	111
Stk. Futures	7005	7505	(500)
Stk. Options	5196	5174	22

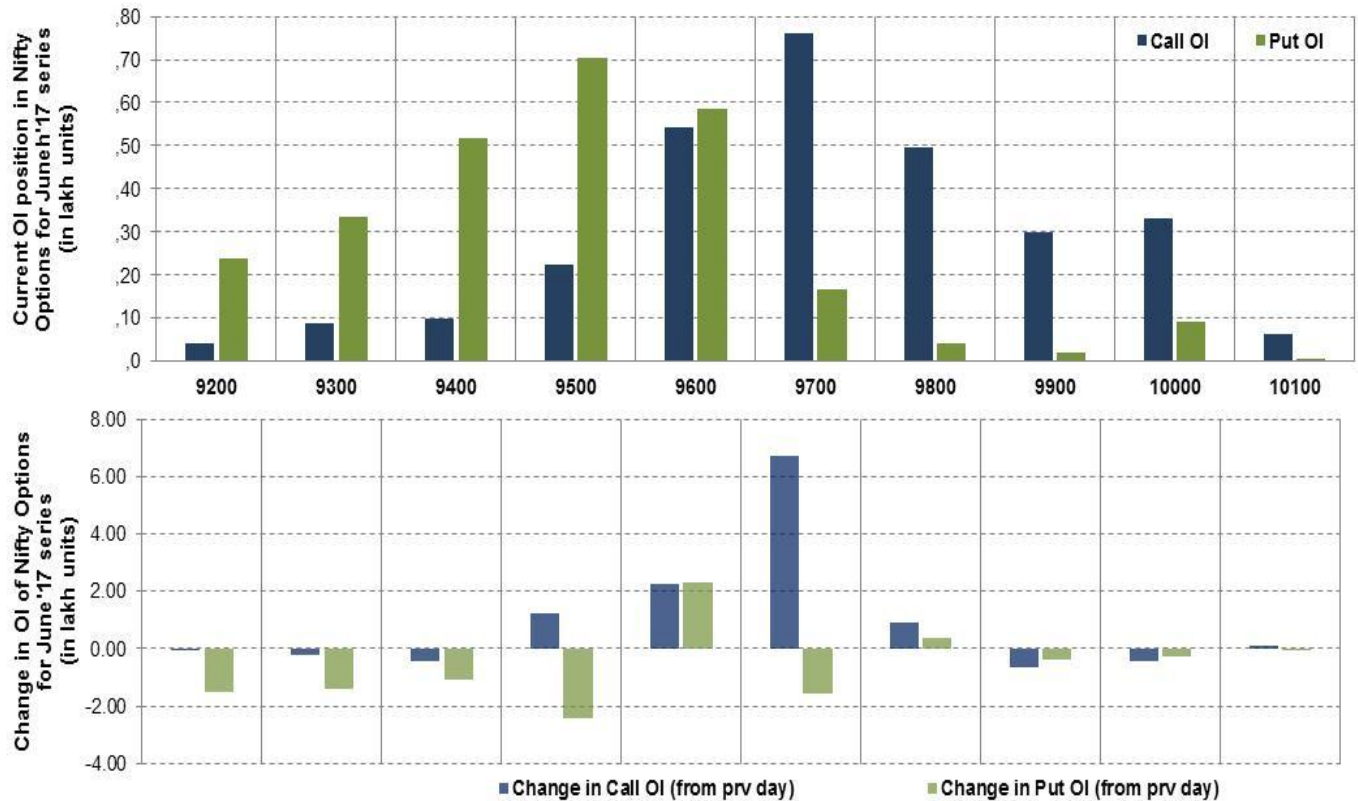
Nifty Futures



Bank Nifty Futures



Nifty Options

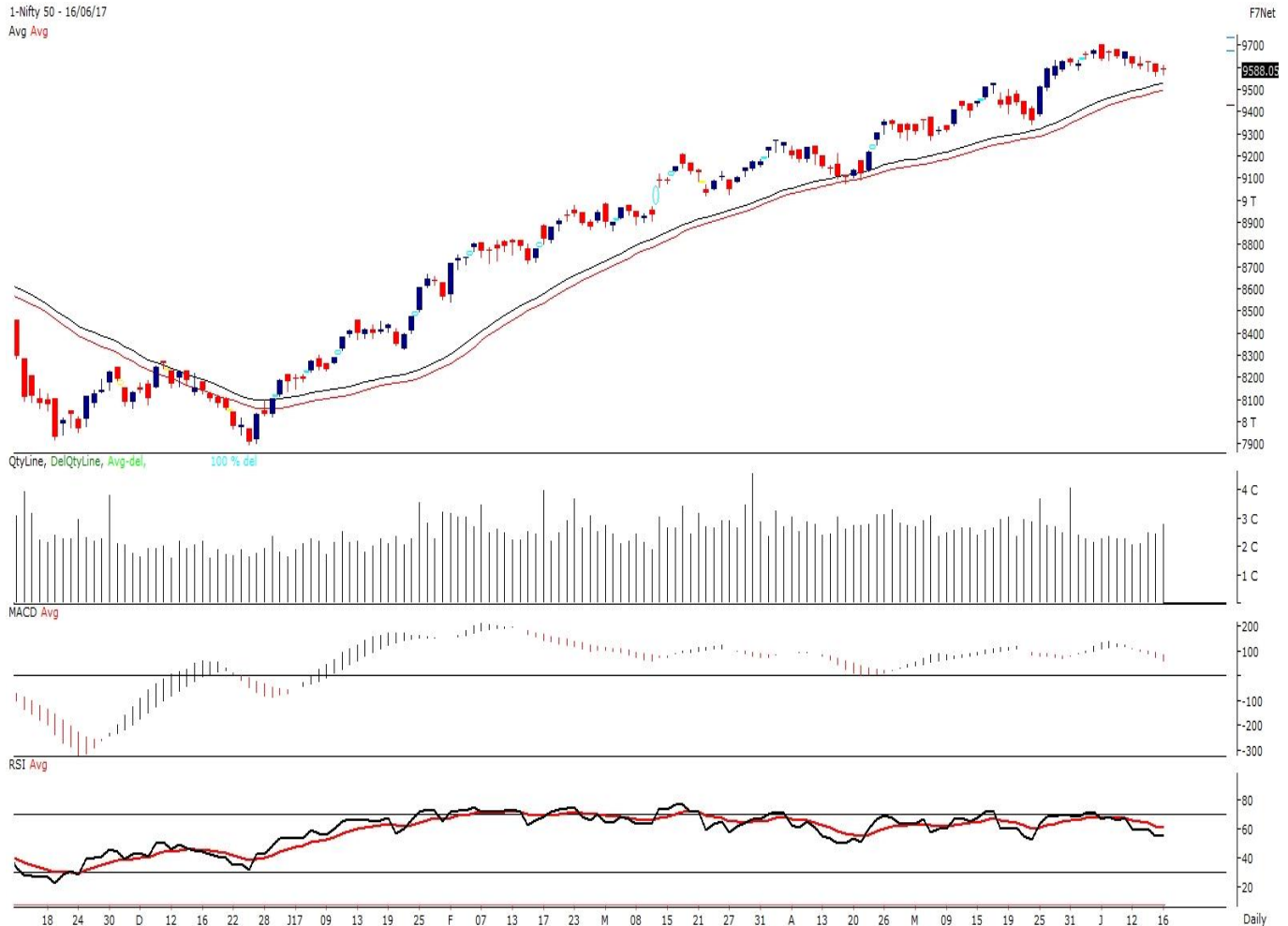


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.67 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with a reduction of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (7.60mn) and that for Puts was at 9,500 SP (7.03mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 16/06/17
 Avg Avg



Nifty Cash prices have settled at 9588.05 up by 0.10% 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
GODREJCP	709,600	863,600	21.70	1865.90	0.14
COLPAL	845,600	989,100	16.97	1098.35	1.85
L&TFH	18,085,500	20,191,500	11.64	147.25	3.73
NBCC	3,618,000	3,993,000	10.36	201.95	1.71
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	1,328,400	1,236,600	-6.91	1211.45	2.03
HEXAWARE	3,645,000	3,381,000	-7.24	249.35	0.54
UJJIVAN	6,818,400	6,139,200	-9.96	323.85	6.39
DLF	43,965,000	39,285,000	-10.64	193.60	0.44
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	1,708,500	1,885,500	10.36	503.30	-1.20
FORTIS	24,159,600	26,408,700	9.31	191.60	-3.45
TORNTPHARM	299,200	319,600	6.82	1212.65	-1.81
BERGEPAIN	1,075,800	1,144,000	6.34	251.85	-1.06
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DRREDDY	2,399,000	2,334,200	-2.70	2685.50	-0.65
DHFL	20,610,000	20,043,000	-2.75	455.80	-1.68
VOLTAS	6,474,000	6,190,000	-4.39	490.35	-1.08
PAGEIND	25,450	24,050	-5.50	16659.20	-0.10

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