

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9658	9590	9624	9649	9682	9707	Buy	Buy	Buy
Sensex	31056	30920	30988	31085	31154	31251	Buy	Buy	Buy
Nifty Futures	9675	9594	9635	9666	9706	9737	Buy	Buy	Buy
Bank Nifty	23742	23424	23583	23695	23854	23966	Buy	Buy	Buy
CNX IT	10198	10117	10157	10202	10243	10288	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31311.6	255.2	0.82
NIFTY	9657.55	69.50	0.72
MIDCAP	14817.7	10.41	0.07
SMLCAP	15653.9	-13.27	-0.08
BSEFMC	10210.3	72.58	0.72
AUTO	24172.1	61.05	0.25
POWER	2236.7	9.59	0.43
REALTY	2083.5	-6.71	-0.32
BSE IT	9873.8	-9.31	-0.09
BANSEX	26844.8	255.83	0.96
OILGAS	13747.2	61.04	0.45
METAL	11325.2	209.5	1.89

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.30	72.16	0.22
28-June-16 USD-INR	64.49	64.52	-0.03
28-June-16 GBP-INR	82.60	82.42	0.19
28-June-16 JPY-INR	58.12	57.99	0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	734	947	89
BSE	1218	1467	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3843	4094	(250)
DII	2540	2010	530

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices commenced the week on an optimistic note as the benchmarks showcased an energetic performance on Monday and settled with gains of around three fourth of a percent. Investors continued to build hefty positions across the board as sentiments got a boost after Finance Minister Arun Jaitley said India will launch a new national Goods and Services Tax (GST) as planned on July 1 and gave return filing breather to India Inc for two months. Adding optimism among investors, the industry body Confederation of Indian Industry (CII) said India Inc is ready for the implementation of the GST from July 1, as the new indirect tax regime will contribute significantly towards economic growth, job creation and exports expansion. Besides, firm global cues, after French President Emmanuel Macron's party won a parliamentary majority at the weekend, too added to the optimistic sentiments.

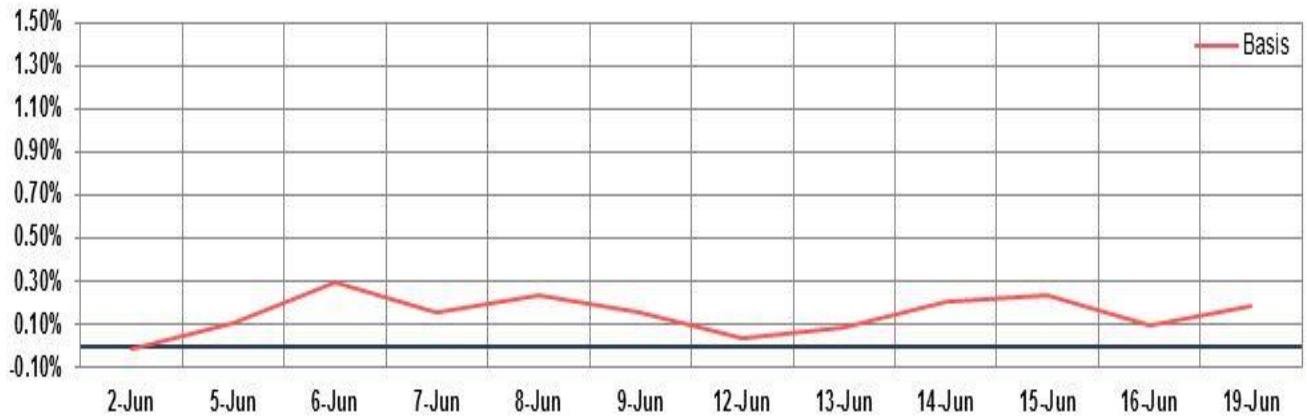
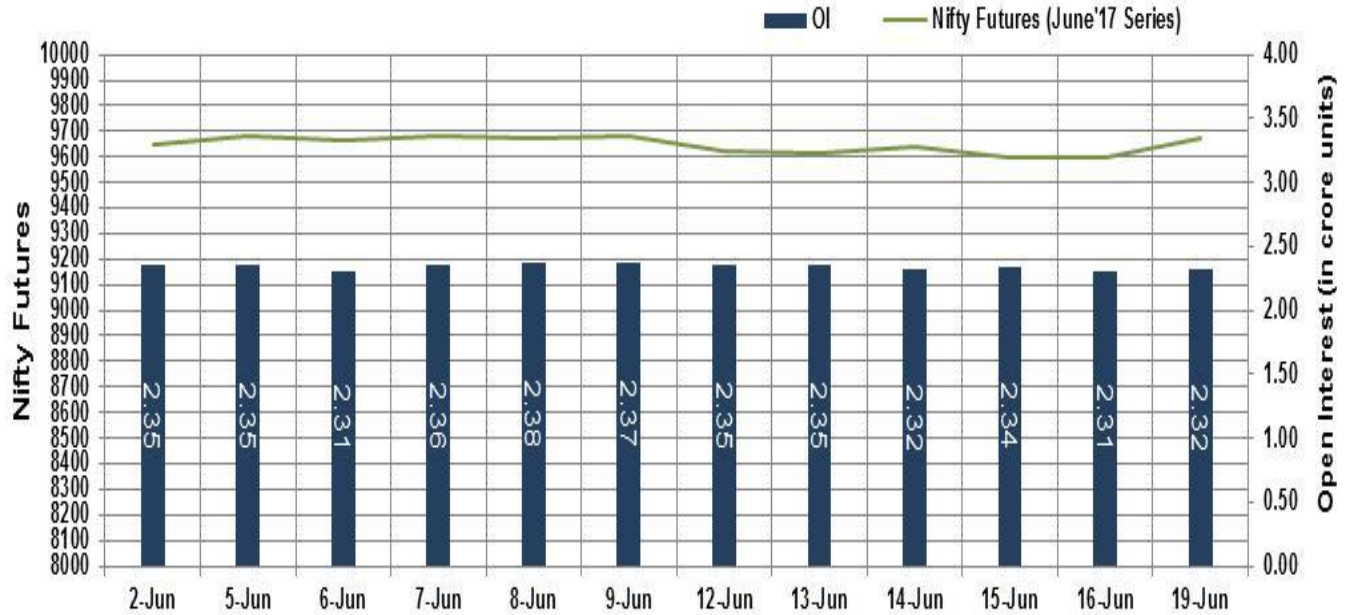
On the global front, Asian equity markets ended mostly higher on Monday as weaker than expected US housing and consumer sentiment data tempered expectations for a spate of interest rate increases this year. Chinese shares ended higher as liquidity conditions have eased and data showed the property market continued to stabilize in May after stricter measures to curb demand. Further, Japanese shares hit two-week highs amid yen weakness as data showed Japan saw a surprise trade deficit in May because of a rise in imports.

Market Turnover & FII Derivative Data

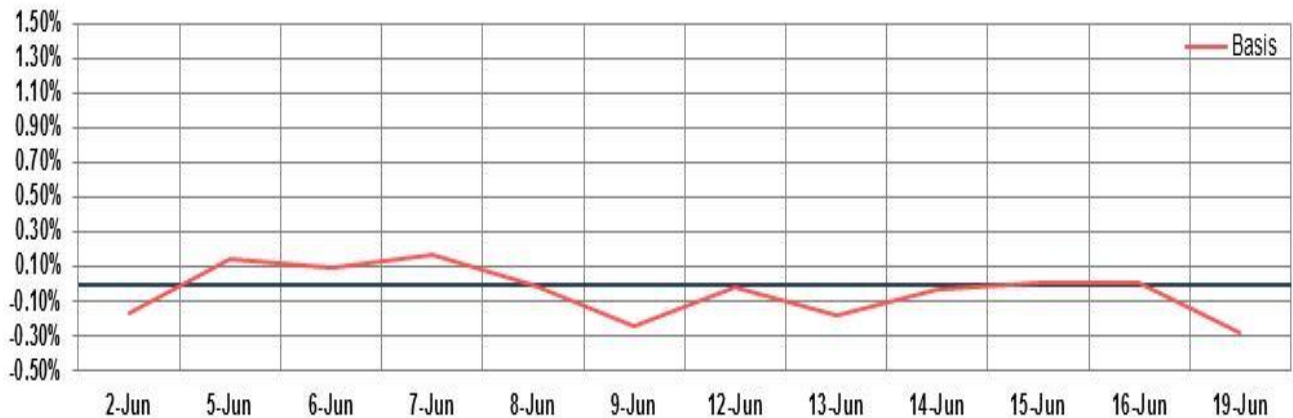
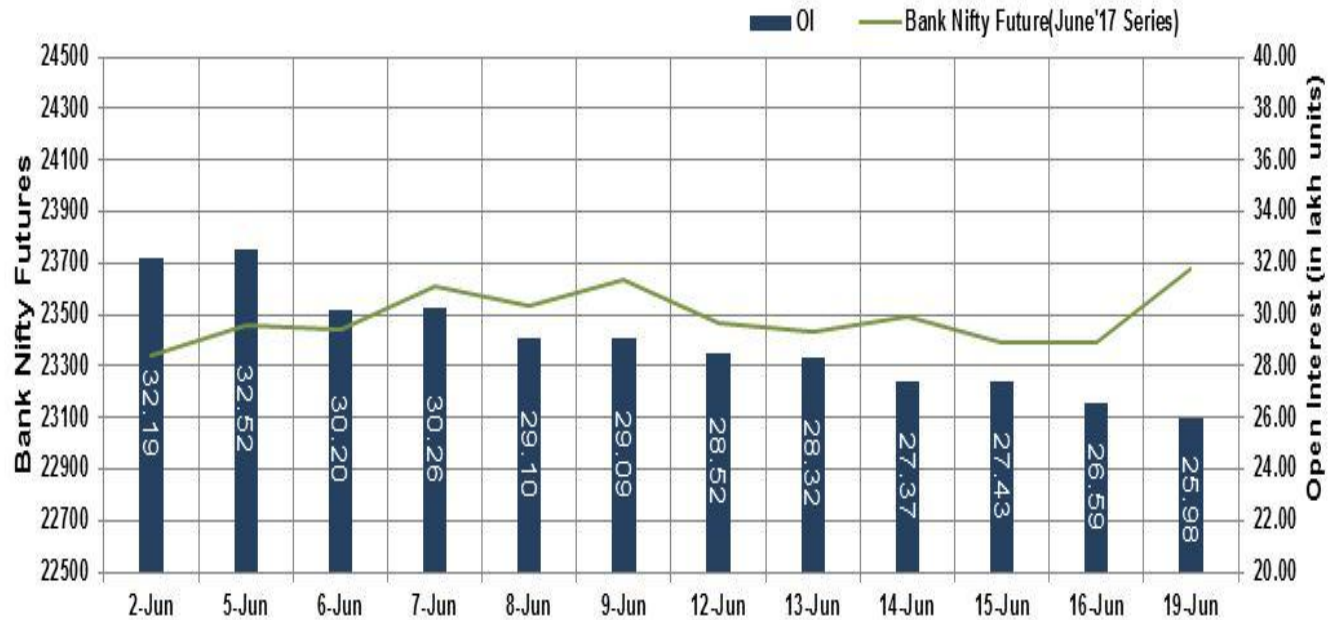
Market TO	Current	Previous	Net%
BSE CASH	3032	4650	(35)
NSE CASH	20060	27168	(26)
NSE FO	429604	286168	50

FII Derivatives	Buy	Sell	Net
Ind. Futures	1542	1396	145
Ind. Options	33686	32953	733
Stk. Futures	5718	6655	(937)
Stk. Options	5189	5074	114

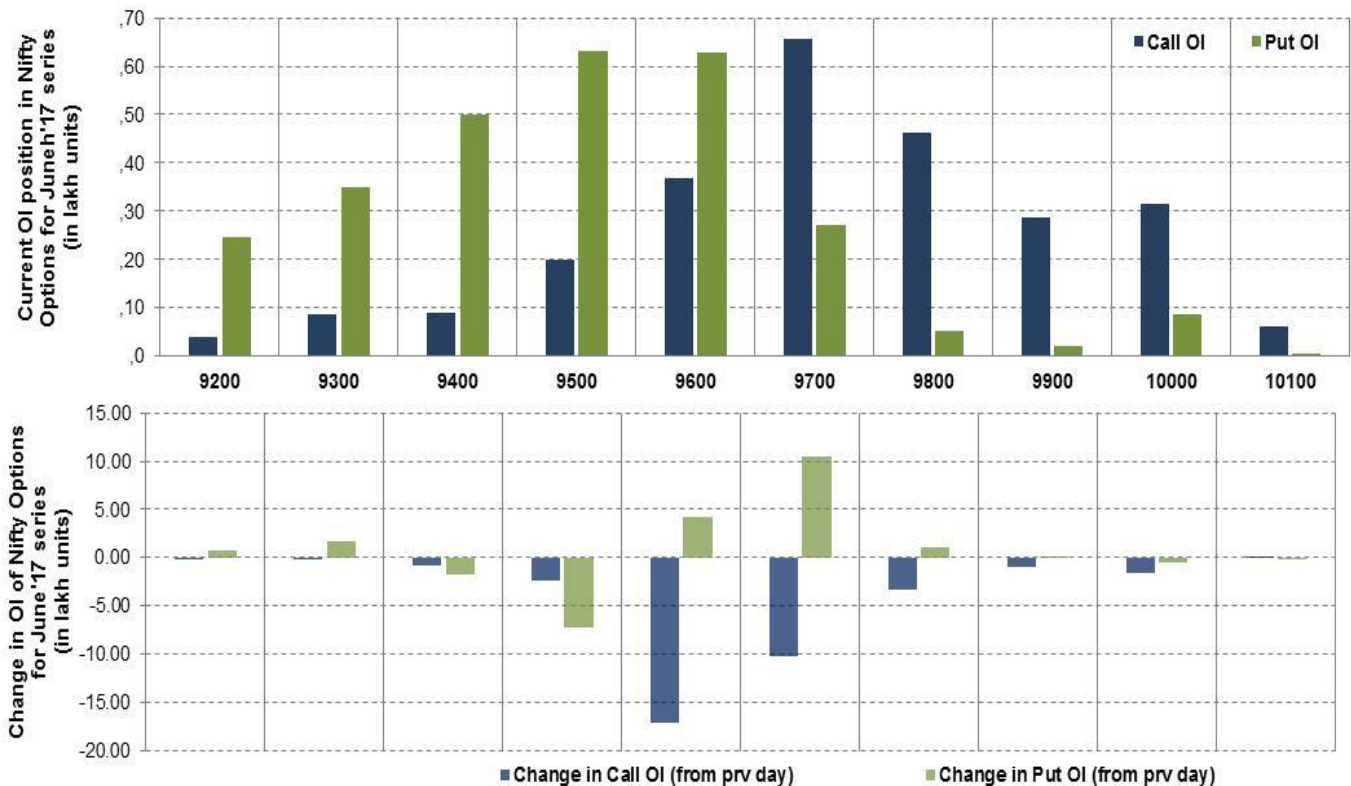
Nifty Futures



Bank Nifty Futures



Nifty Options



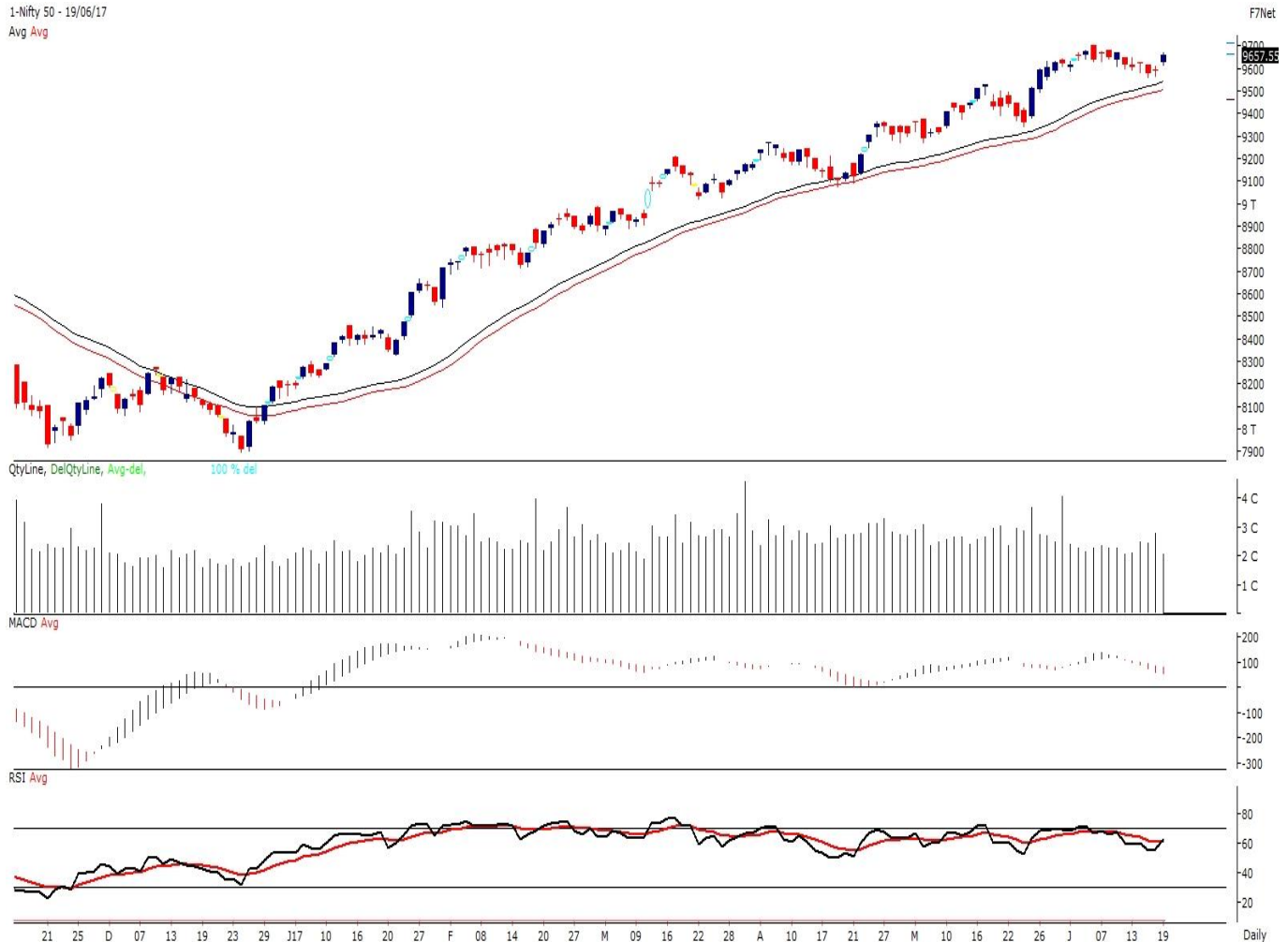
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with a reduction of 1.02 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with a reduction of 0.72 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (6.58mn) and that for Puts was at 9,500 SP (6.31mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 19/06/17

Avg Avg



Nifty Cash prices have settled at 9657.55 up by 0.72% 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
IBREALEST	21,720,000	34,690,000	59.71	201.55	1.18
TATAELXSI	1,144,800	1,433,200	25.19	1623.60	4.66
INDIANB	3,136,000	3,558,000	13.46	309.05	0.10
NBCC	3,993,000	4,509,000	12.92	206.35	2.18
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	20,043,000	19,257,000	-3.92	459.30	0.77
PETRONET	8,481,000	8,137,500	-4.05	438.20	2.16
SRTRANSFIN	3,106,800	2,963,400	-4.62	989.25	0.88
BAJAJFINSV	456,875	430,500	-5.77	4241.25	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDIL	24,344,000	31,120,000	27.83	90.40	-1.90
WOCKPHARMA	3,421,800	3,820,800	11.66	590.60	-6.88
EICHERMOT	124,375	135,275	8.76	28530.00	-1.02
DISHTV	25,732,000	27,545,000	7.05	77.70	-2.75
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	11,764,800	11,437,200	-2.78	331.90	-1.85
DLF	39,285,000	37,875,000	-3.59	193.10	-0.26
KAJARIACER	435,200	412,800	-5.15	703.35	-0.91
VOLTAS	6,190,000	5,762,000	-6.91	474.70	-3.19

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