

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9605	9687	9646	9597	9556	9507	Buy	Buy	Buy
Sensex	31109	31409	31259	31065	30915	30720	Buy	Buy	Buy
Nifty Futures	9606	9693	9649	9596	9553	9500	Buy	Buy	Buy
Bank Nifty	23183	23585	23384	23263	23061	22940	Sell	Buy	Buy
CNX IT	10568	10722	10645	10556	10479	10390	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31109.2	81.07	0.26
NIFTY	9604.9	9.80	0.10
MIDCAP	14369.9	-150.0	-1.03
SMLCAP	14855.1	-231.1	-1.53
BSEFMC	10170.6	154.7	1.55
AUTO	23881.5	70.87	0.30
POWER	2213.4	-25.77	-1.15
REALTY	1890.6	-86.76	-4.39
BSE IT	10266.9	-132.1	-1.27
BANKEKX	26246.5	-248.7	-0.94
OILGAS	14134.0	-67.35	-0.47
METAL	11381.1	-32.33	-0.28

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.49	72.63	-0.19
28-June-16 USD-INR	64.75	64.69	0.09
28-June-16 GBP-INR	83.24	83.25	-0.01
28-June-16 JPY-INR	58.20	58.07	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	460	1219	96
BSE	860	1798	193

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3899	4609	(710)
DII	3432	3141	291

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

## Market Commentary

Indian equity indices carried forward their northbound journey for yet another session on Monday, and ended at fresh closing highs, while the midcap and smallcap indices snapped two-session long rally to finish lower. Most of the investors remained on the sidelines and refrained from any buying activity, keeping a close tab on the arrival of monsoon rains, which is expected to hit the southern Kerala coast by the end of the month. The June-September southwest monsoon is critical for the country's agriculture because a considerable part of the country's farmland is dependent on the rains for irrigation. On the macro front, the government will announce data on Q4 March 2017 gross domestic product (GDP) on May 31, 2017.

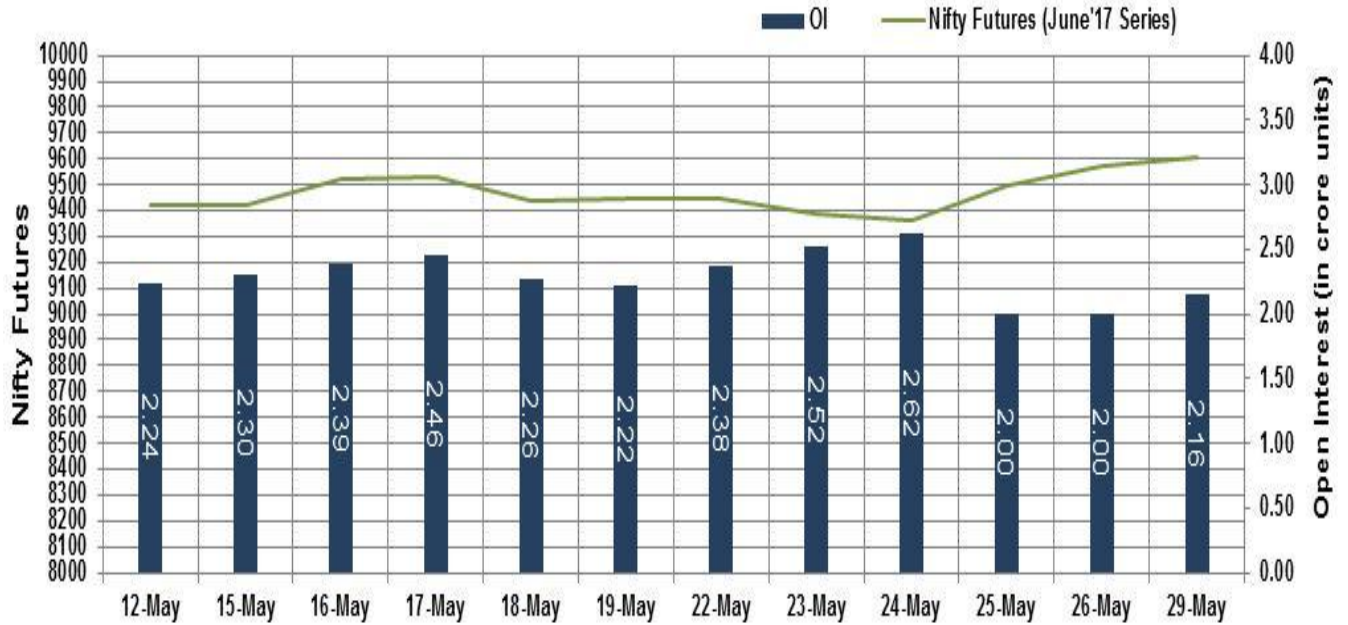
On the global front, Asian markets ended mostly lower on Monday, after opinion polls showed a shrinking lead for British Prime Minister Theresa May in upcoming elections and North Korea test-fired another short-range ballistic missile early Monday. Investor sentiment was also dampened after leaders of the G7 group of rich nations failed to make progress on narrowing differences on climate change. Trading volumes remained thin across the region amid holidays in China, Britain and the United States. Meanwhile, European markets were trading mixed in early trade, as investors waited for key US economic indicators out this week, including employment data, to provide clues on how soon US interest rates might rise.

## Market Turnover & FII Derivative Data

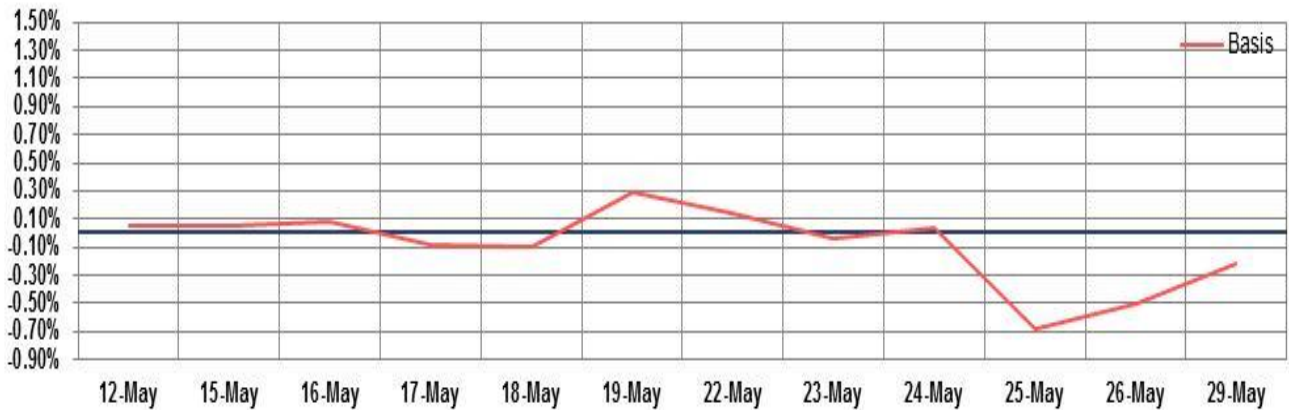
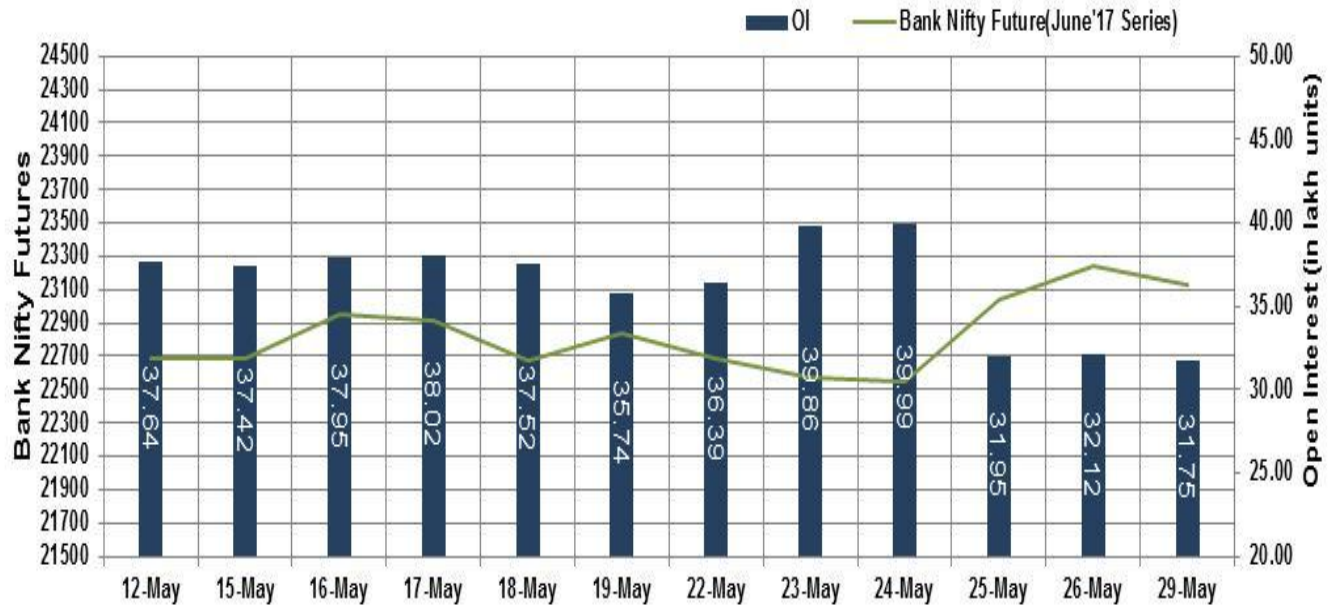
Market TO	Current	Previous	Net%
BSE CASH	3827	3836	(0)
NSE CASH	26025	26557	(2)
NSE FO	426243	360975	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	2994	1786	1208
Ind. Options	53717	52685	1032
Stk. Futures	8837	9136	(299)
Stk. Options	6232	6190	42

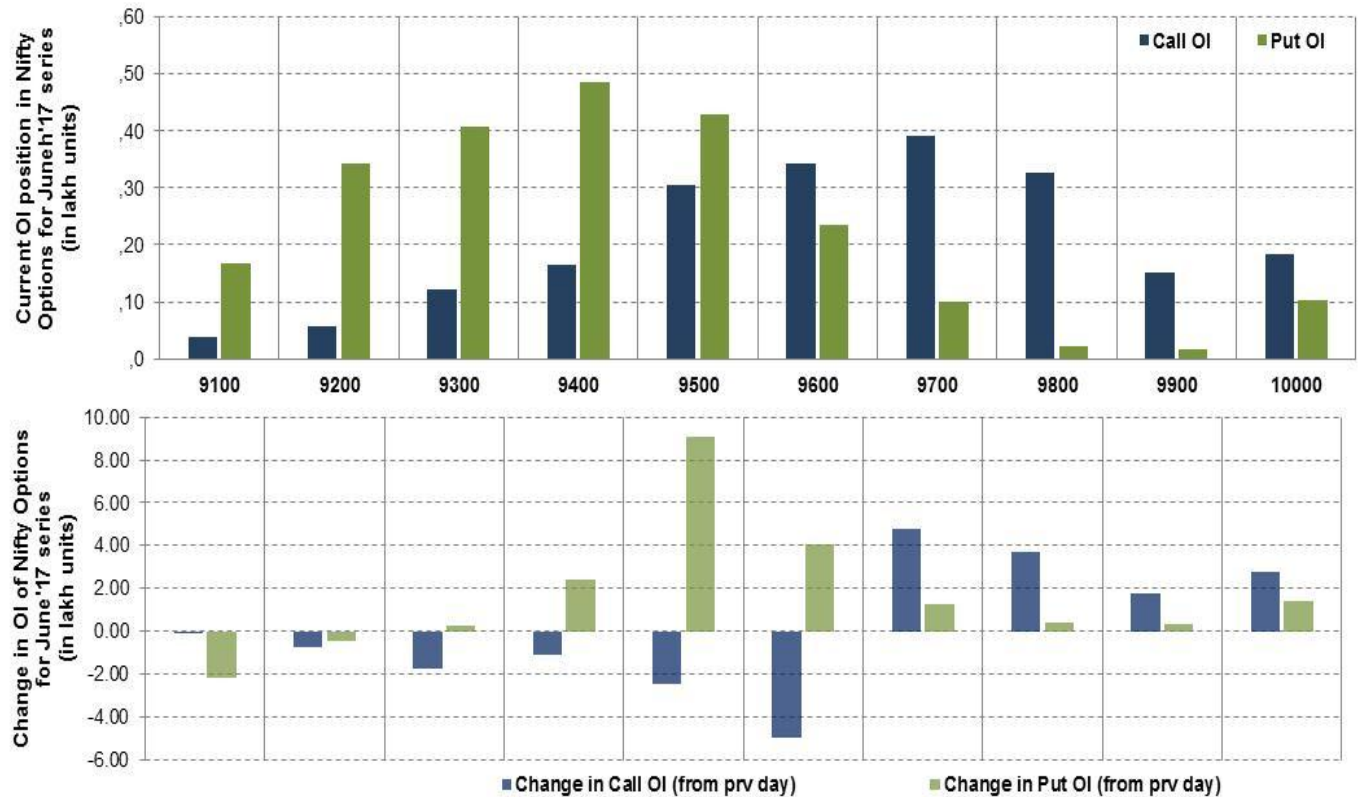
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

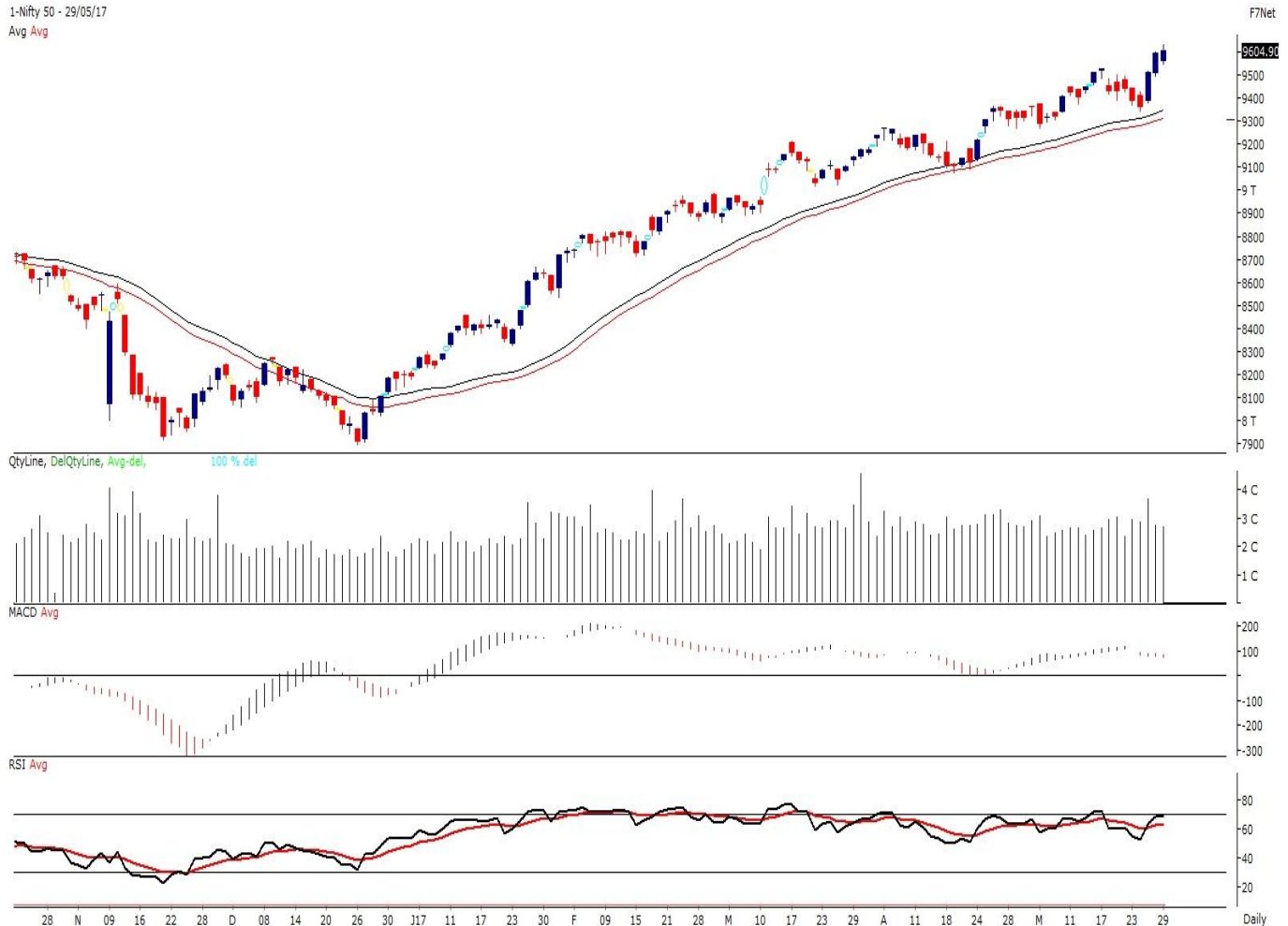


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.48 million in open interest.
- Among Nifty puts, 9,400 SP from the May month expiry was the most active put with an addition of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (3.91mn) and that for Puts was at 9,400 SP (4.84mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/05/17  
 Avg Avg



Nifty Cash prices have settled at 9604.9 up by 0.10% from its previous close. On the upper side it has resistance of 9650 and 9650 levels, while lower side it has support of 9550 and 9500 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
NATIONALUM	2,384,000	4,064,000	70.47	68.95	0.29
ESCORTS	1,417,900	1,866,700	31.65	675.35	4.58
TORNTPHARM	197,600	239,200	21.05	1218.55	0.58
PCJEWELLER	1,108,500	1,297,500	17.05	513.05	13.37
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	3,010,200	2,883,600	-4.21	1138.40	0.11
RELIANCE	16,883,500	16,055,500	-4.90	1353.50	1.11
CADILAHC	2,588,800	2,459,200	-5.01	457.95	2.88
NIITTECH	654,000	616,500	-5.73	516.35	2.68
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNPHARMA	27,526,800	36,055,600	30.98	505.55	-11.54
RAMCOCEM	64,000	80,800	26.25	684.20	-0.23
JUBLFOOD	1,750,500	2,138,500	22.17	938.75	-5.11
DLF	32,275,000	39,185,000	21.41	176.95	-9.44
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	23,700	22,650	-4.43	14341.75	-0.94
NBCC	3,288,000	3,138,000	-4.56	195.35	-0.23
L&TFH	17,739,000	16,825,500	-5.15	127.55	-3.08
AJANTPHARM	424,800	383,600	-9.70	1530.60	-4.52

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