

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9625	9668	9646	9614	9592	9560	Buy	Buy	Buy
Sensex	31159	31304	31232	31148	31076	30992	Buy	Buy	Buy
Nifty Futures	9620	9663	9641	9612	9590	9561	Buy	Buy	Buy
Bank Nifty	23307	23489	23398	23246	23155	23003	Sell	Buy	Buy
CNX IT	10609	10708	10659	10578	10528	10447	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31159.4	50.12	0.16
NIFTY	9624.5	19.65	0.20
MIDCAP	14489.7	119.8	0.83
SMLCAP	14924.0	68.91	0.46
BSEFMC	10071.0	-99.64	-0.98
AUTO	23996.1	114.5	0.48
POWER	2208.9	-4.52	-0.20
REALTY	1912.5	21.88	1.16
BSE IT	10309.1	42.21	0.41
BANSEX	26402.5	155.9	0.59
OILGAS	14209.3	75.34	0.53
METAL	11410.2	29.12	0.26

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.46	72.49	-0.06
28-June-16 USD-INR	64.88	64.75	0.22
28-June-16 GBP-INR	83.55	83.24	0.37
28-June-16 JPY-INR	58.51	58.20	0.51

Advance/ Decline	Adv	Dec	Un Ch.
NSE	762	890	85
BSE	1229	1450	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3346	3563	(217)
DII	2894	2527	367

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices managed to extend the winning momentum for the fourth consecutive day and settled at fresh closing highs on Tuesday, as arrival of monsoon rains cheers, but the gains were capped as the investors booked profit in recent outperformers. The monsoon, which delivers about 70% of India's annual rainfall, arrived at the southern Kerala coast today, in line with forecasts, brightening the outlook for higher farm output and robust economic growth. Simultaneously, the onset is also likely over Lakshadweep, coastal Karnataka, some parts of Tamil Nadu and most parts of northeastern states in the next 24 hours. Despite settling with only two tens of a percent gains, the frontline indices managed to outclass all the peers in Asia and Europe by quite a margin. The global markets continued to exhibit somber trends as investors at large remained cautious on worries about a Greek bailout and the possibility of an early election in Italy.

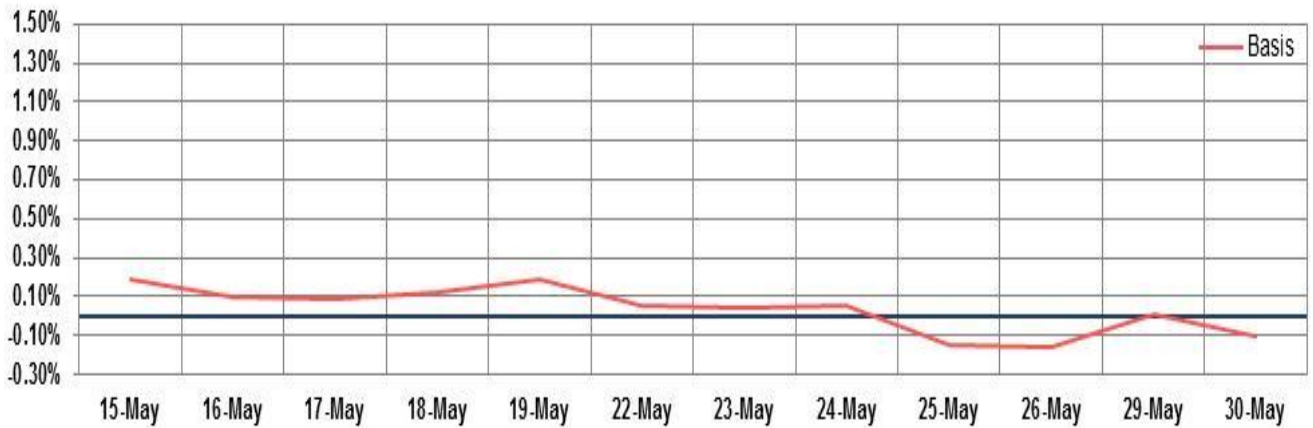
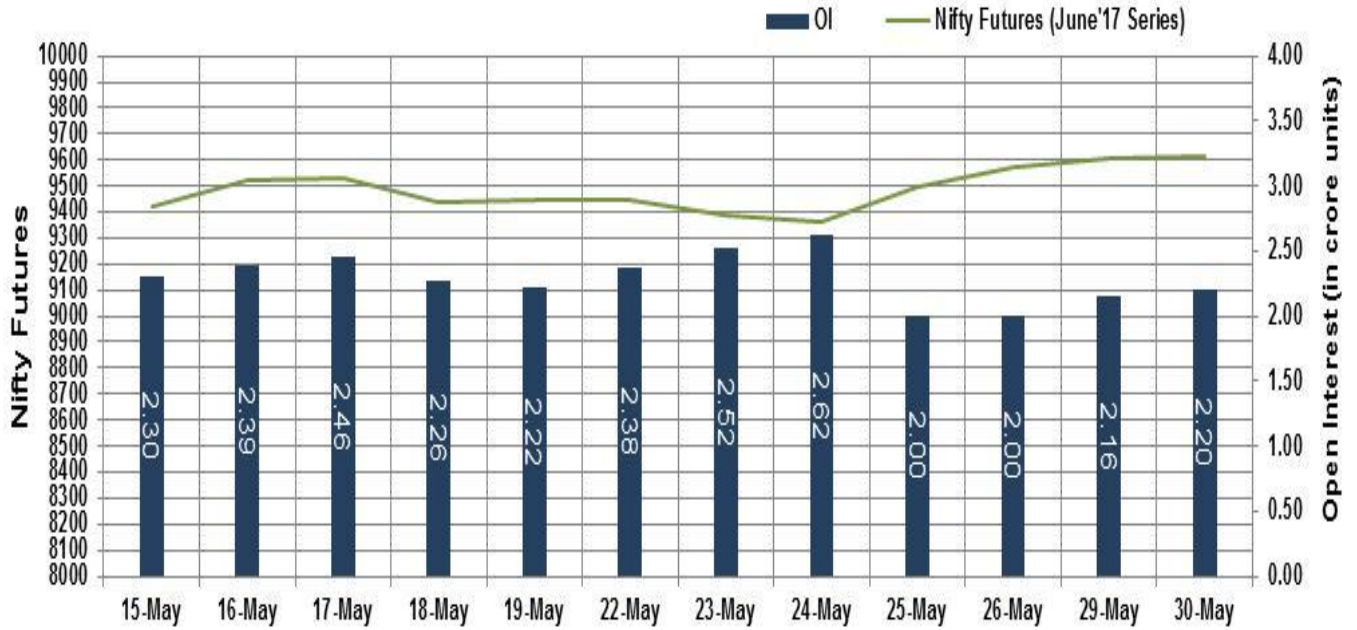
On the global front, concerns about a Greek bailout, early Italian elections and comments by the European Central Bank chief about the need for continued stimulus, sapped risk appetite, weighing on Asian markets and lifting safe havens including the yen and gold, though trading was thin with several markets closed for holidays. Sentiments remained downbeat on the report that North Korean leader Kim Jong-un supervised the test of a new ballistic missile controlled by a precision guidance system and ordered the development of more powerful strategic weapons.

Market Turnover & FII Derivative Data

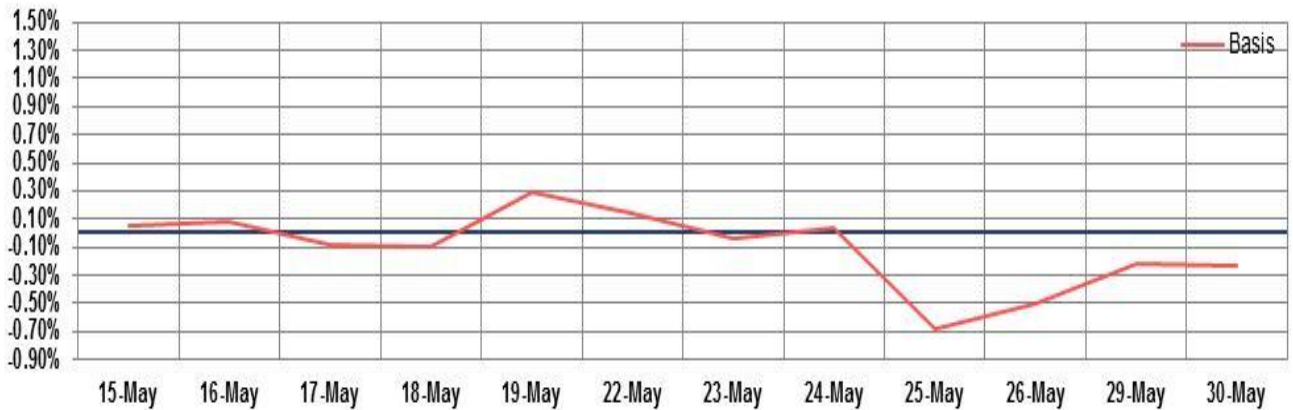
Market TO	Current	Previous	Net%
BSE CASH	3473	3827	(9)
NSE CASH	24187	26025	(7)
NSE FO	372243	426243	(13)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1110	1074	36
Ind. Options	36835	36605	230
Stk. Futures	8620	7790	829
Stk. Options	5828	5530	299

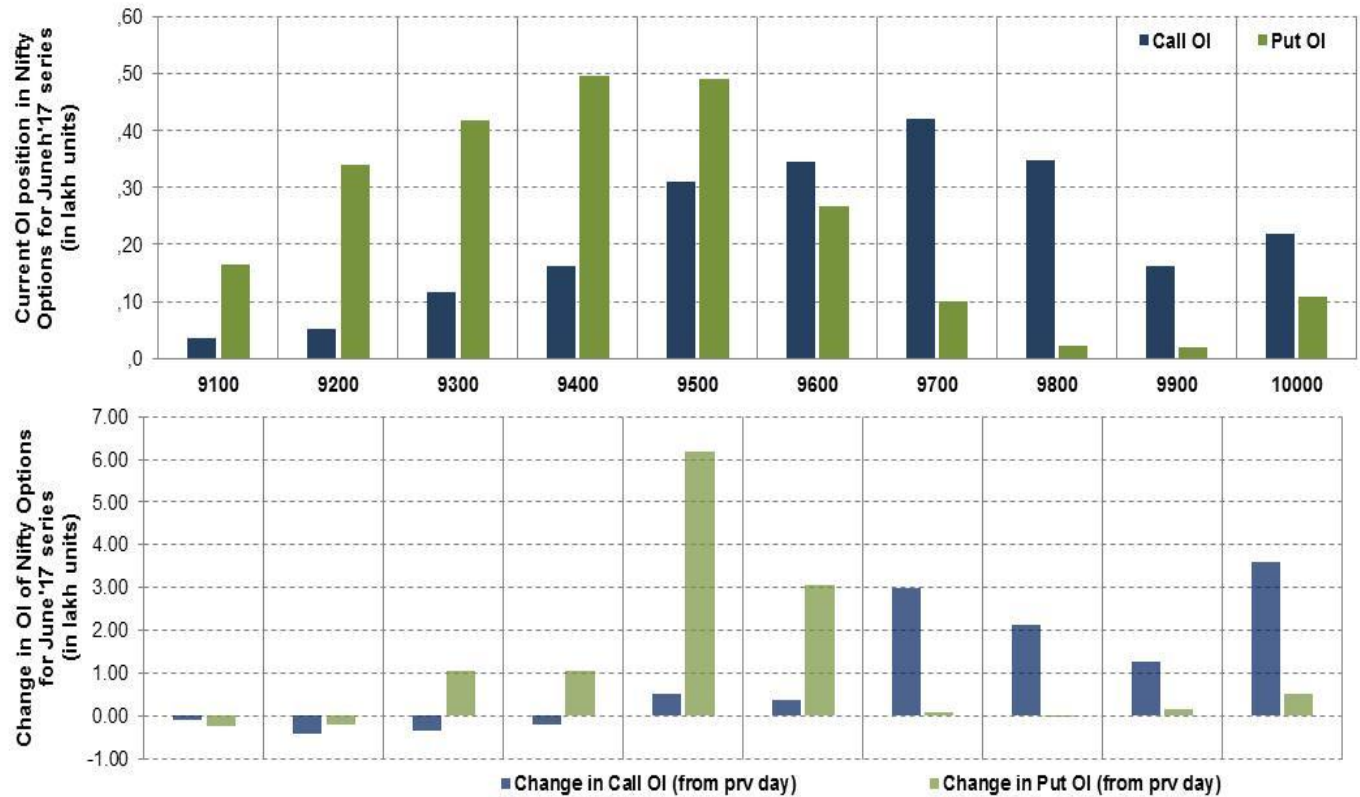
Nifty Futures



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 0.30 million in open interest.
- Among Nifty puts, 9,400 SP from the May month expiry was the most active put with an addition of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (4.21mn) and that for Puts was at 9,400 SP (4.94mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 30/05/17
 Avg Avg



Nifty Cash prices have settled at 9624.55 up by 0.20% 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
RECLTD	29,370,000	41,982,000	42.94	205.90	4.15
RAMCOCEM	80,800	98,400	21.78	694.00	1.43
M&M	3,088,500	3,488,500	12.95	1373.80	0.70
NIITTECH	616,500	691,500	12.17	528.45	2.34
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ASHOKLEY	59,556,000	58,653,000	-1.52	94.10	2.28
AJANTPHARM	383,600	377,600	-1.56	1570.00	2.57
NBCC	3,138,000	3,069,000	-2.20	196.60	0.64
SHREECEM	30,850	29,800	-3.40	17997.00	0.98
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	2,138,500	2,930,000	37.01	904.10	-3.69
BERGEPAIN	728,200	884,400	21.45	258.10	-0.06
CHOLAFIN	156,000	187,500	20.19	1006.00	-2.96
HEXAWARE	2,490,000	2,970,000	19.28	234.05	-5.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PTC	16,680,000	16,576,000	-0.62	93.05	-0.05
NCC	19,104,000	18,848,000	-1.34	85.10	-0.29
RAYMOND	1,391,200	1,369,600	-1.55	697.50	-0.19
MOTHERSUMI	8,055,000	7,877,500	-2.20	448.10	-0.41

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