

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9616	9658	9637	9614	9592	9569	Buy	Buy	Buy
Sensex	31138	31289	31213	31138	31062	30986	Buy	Buy	Buy
Nifty Futures	9630	9673	9651	9624	9602	9575	Buy	Buy	Buy
Bank Nifty	23310	23482	23396	23310	23224	23138	Sell	Buy	Buy
CNX IT	10575	10706	10641	10559	10494	10413	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31137.5	-8.21	-0.03
NIFTY	9616.1	-5.15	-0.05
MIDCAP	14696.2	70.90	0.48
SMLCAP	15234.2	154.0	1.02
BSEFMC	10224.9	118.7	1.18
AUTO	24183.5	21.63	0.09
POWER	2214.8	-5.75	-0.26
REALTY	1931.0	-0.09	0.00
BSE IT	10232.0	2.51	0.02
BANSEX	26420.2	-127.1	-0.48
OILGAS	14022.2	-224.8	-1.58
METAL	11121.2	-126.4	-1.12

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.65	72.65	0.00
28-June-16 USD-INR	64.68	64.72	-0.08
28-June-16 GBP-INR	83.21	83.18	0.03
28-June-16 JPY-INR	58.24	58.46	-0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	929	733	96
BSE	1396	1291	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4499	5016	(517)
DII	2445	2273	172

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

## Market Commentary

Indian equity market commenced the new month on a sluggish note, as the benchmarks showcased an unenthusiastic performance on Thursday and settled with moderate cuts as investors remained cautious after India's economic growth unexpectedly slumped to its lowest in more than two years in the March quarter, stripping the country of its status as the world's fastest growing major economy. The country's GDP or gross domestic product growth slowed to 6.1% in the fiscal fourth quarter from 7% in the third, while Gross value added (GVA), the difference between gross domestic product (GDP) and net indirect taxes, grew by only 5.6 per cent in Q4 - the lowest in at least eight quarters. Besides, a sharp fall in the output of coal, natural gas and crude oil pulled down growth in the group of eight core sectors to a three-month low in April, also weighed on investors' morale. The core sector expanded 2.5 per cent in the first month of the new fiscal year, compared with 5.3% in March and 8.7% a year earlier.

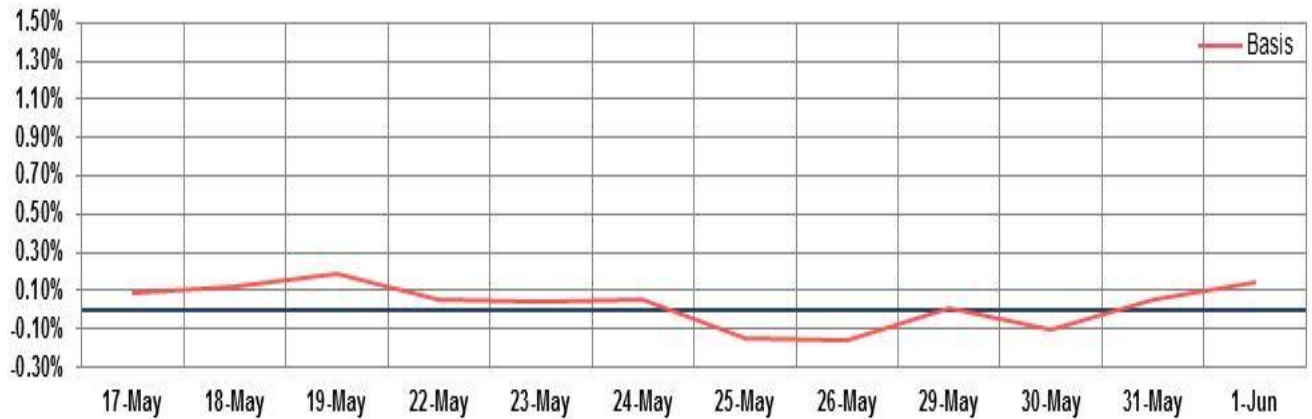
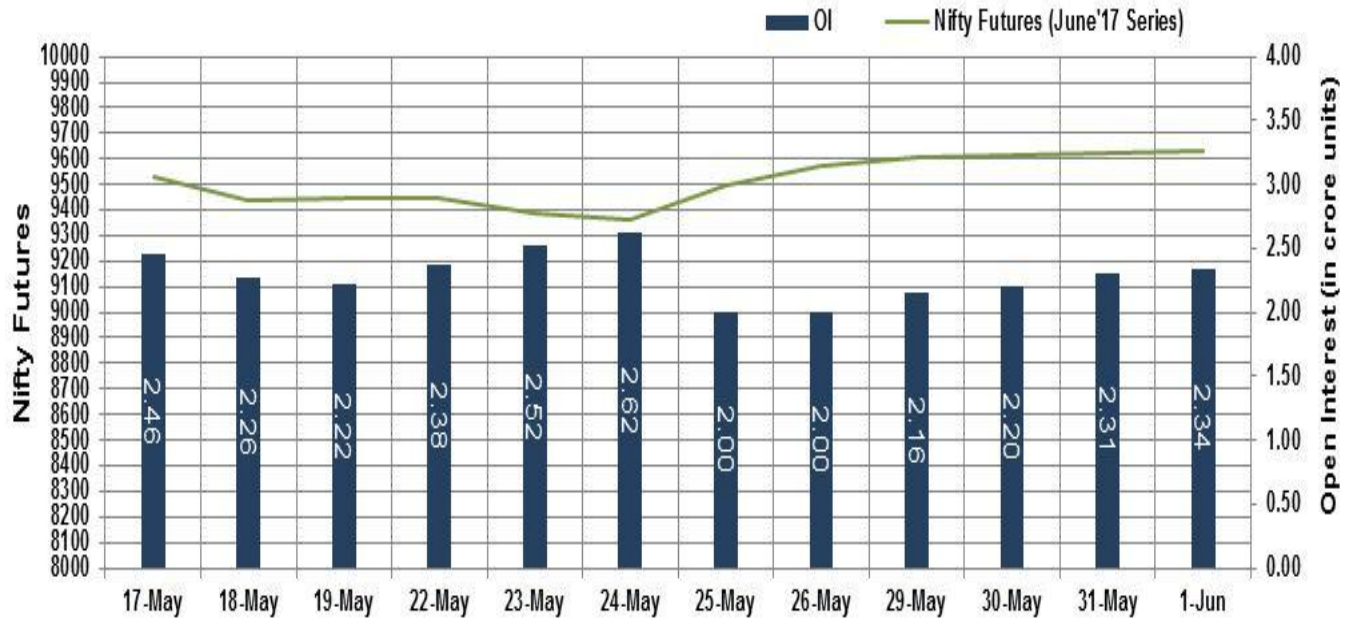
On the global front, Asian markets ended mixed on Thursday, as investors keenly awaited Friday's US non-farm payrolls numbers as a positive report could pave the way for a rate hike in mid-June. Chinese market started the month on a bearish note, after a private survey showed that the country's manufacturing activity unexpectedly contracted in May for the first time in 11 months & companies shed more jobs as demand weakened and shrinking factory prices dented profits.

## Market Turnover & FII Derivative Data

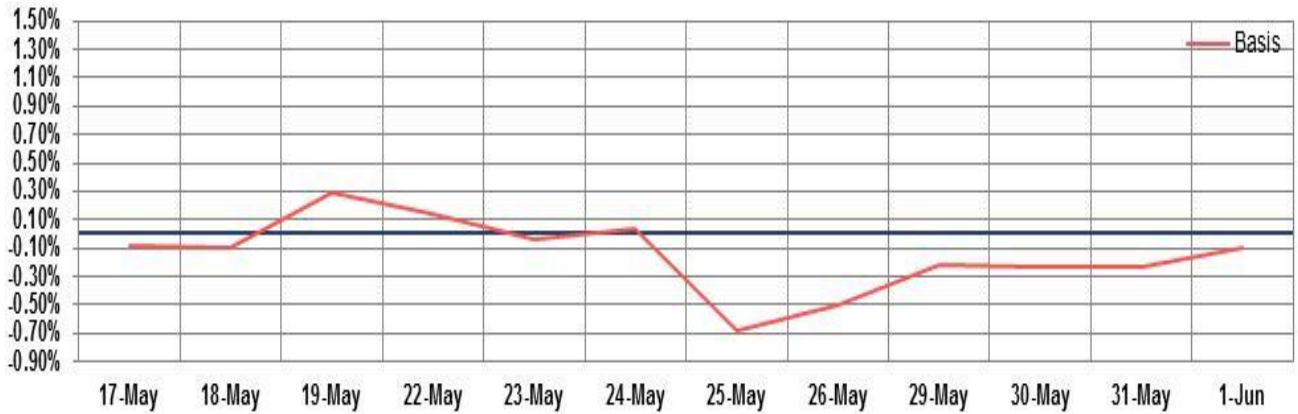
Market TO	Current	Previous	Net%
BSE CASH	3386	4066	(17)
NSE CASH	23463	39298	(40)
NSE FO	827706	447682	85

FII Derivatives	Buy	Sell	Net
Ind. Futures	1368	1024	345
Ind. Options	41120	40974	145
Stk. Futures	6905	7455	(549)
Stk. Options	4073	3955	117

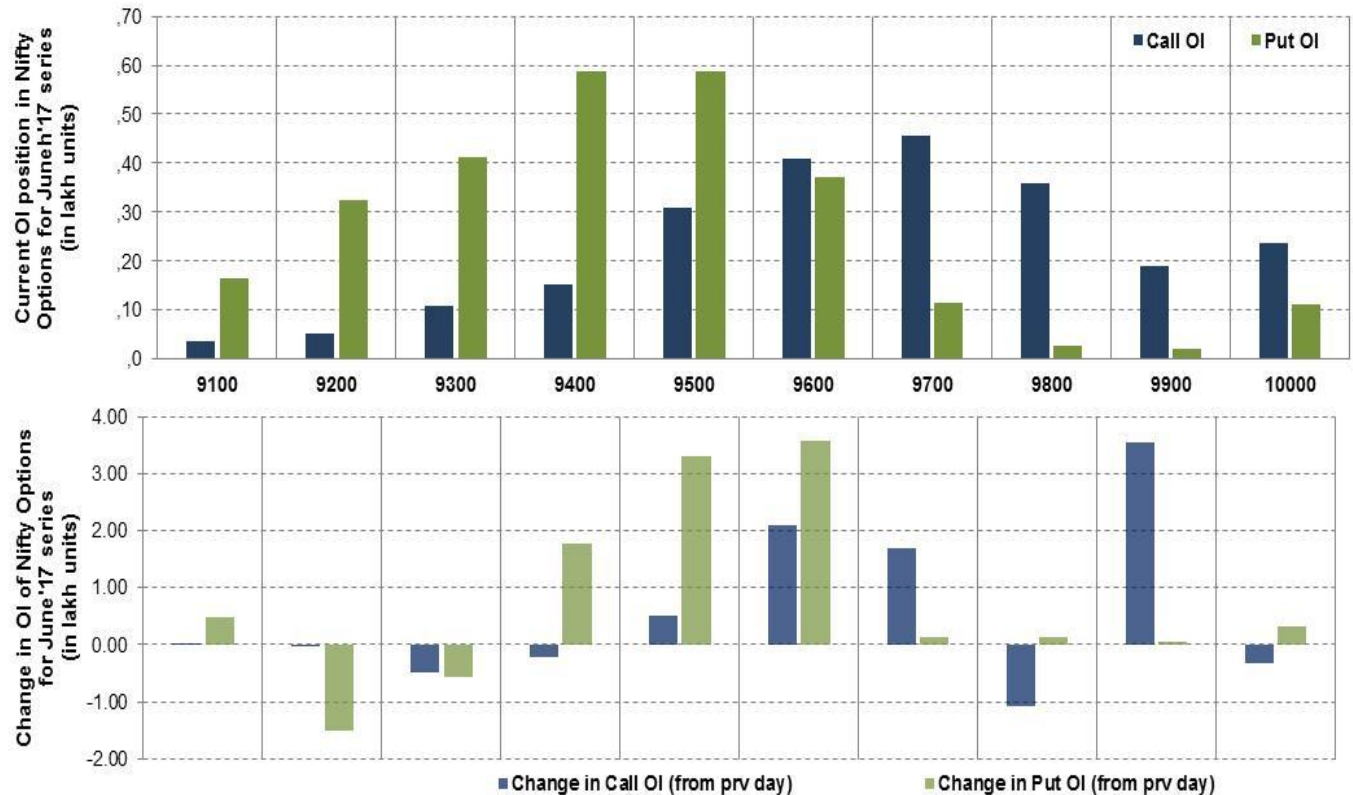
## Nifty Futures



## 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 0.17 million in open interest.
- Among Nifty puts, 9,400 SP from the May month expiry was the most active put with an addition of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (4.57mn) and that for Puts was at 9,400 SP (5.88mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 01/06/17

Avg Avg



Nifty Cash prices have settled at 9616.1 marginal down by 0.05% 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
BALKRISIND	247,600	377,600	52.50	1597.90	7.71
COLPAL	578,200	804,300	39.10	1043.05	2.14
INDIANB	2,310,000	2,816,000	21.90	320.15	2.45
DCBBANK	4,878,000	5,638,500	15.59	201.70	4.97
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	7,295,400	6,863,500	-5.92	659.05	3.15
ADANIPTS	10,525,000	9,872,500	-6.20	350.30	2.64
HDIL	26,184,000	24,312,000	-7.15	91.10	1.50
BANKBARODA	40,358,500	37,443,000	-7.22	179.00	0.99
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	218,400	360,800	65.20	726.65	-0.34
TORNTPHARM	263,200	326,000	23.86	1189.95	-2.69
GODREJCP	474,400	520,400	9.70	1823.45	-0.01
VEDL	51,268,000	55,422,500	8.10	232.80	-3.10
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	22,700	22,050	-2.86	14332.05	-0.86
PTC	16,136,000	15,600,000	-3.32	93.60	-0.79
IGL	1,461,900	1,404,150	-3.95	1067.20	-0.35
HAVELLS	4,118,000	3,938,000	-4.37	484.55	-0.26

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