

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9668	9583	9626	9651	9694	9719	Buy	Buy	Buy
Sensex	31262	31010	31136	31213	31339	31416	Buy	Buy	Buy
Nifty Futures	9683	9592	9637	9666	9711	9739	Buy	Buy	Buy
Bank Nifty	23691	23394	23542	23625	23774	23857	Buy	Buy	Buy
CNX IT	10443	10312	10377	10439	10504	10566	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31262.1	48.7	0.16
NIFTY	9668.25	21.0	0.22
MIDCAP	14875.4	40.94	0.28
SMLCAP	15549.2	76.62	0.50
BSEFMC	10145.7	-73.8	-0.72
AUTO	24490.8	239.4	0.99
POWER	2208.5	0.72	0.03
REALTY	2000.7	50.71	2.60
BSE IT	10100.6	-77.43	-0.76
BANSEX	26820.3	137.8	0.52
OILGAS	13798.9	-25.37	-0.18
METAL	11391.3	200.0	1.79

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.06	72.40	-0.53
28-June-16 USD-INR	64.40	64.36	0.01
28-June-16 GBP-INR	82.33	83.40	-1.31
28-June-16 JPY-INR	58.40	58.55	-0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	862	797	83
BSE	1381	1310	167

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4015	4116	(101)
DII	2537	2212	325

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Recovering from day's lows, Indian benchmark indices completed the last day of the week on optimistic note, as investors showed huge buying interests in Realty, Metal and Auto counters. Sentiments got a boost after Goods and Services Tax (GST) Council constituted 18 sectoral groups like telecom, textiles, gems and jewellery, e-commerce and mining, constituting officers both from the Centre and states to address sector-specific issues and assist in smooth roll-out of the new indirect tax regime from July 1, 2017. Some support also came with UN trade report that despite stagnant foreign direct investment (FDI) inflow of \$44 billion in 2016, India will most likely remain most favoured destination due to its attractiveness among MNCs for cross-border mergers and acquisitions. Besides, India Met Department (IMD) has said that a low-pressure area would form in the Bay of Bengal in the next two days, boosting prospects of accelerated progress of the monsoon, also supported the sentiments.

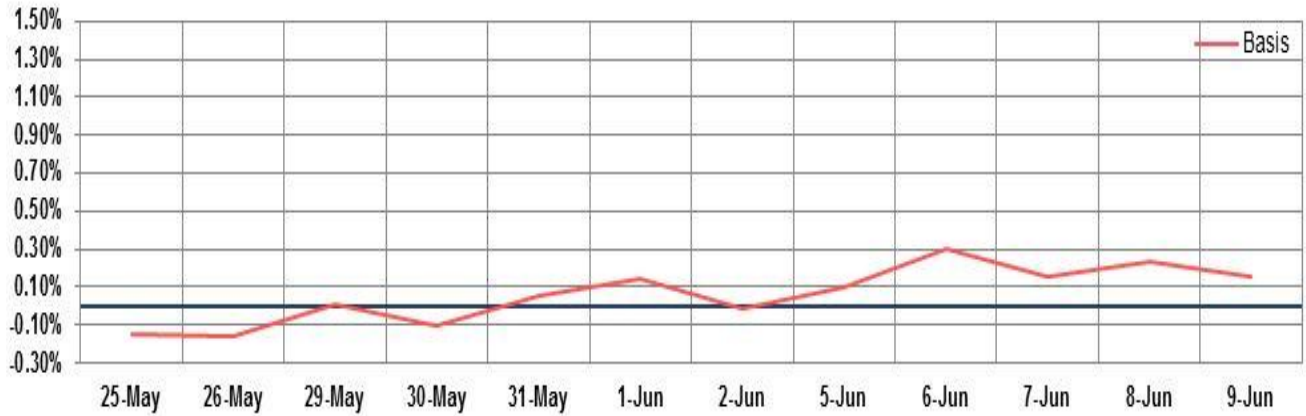
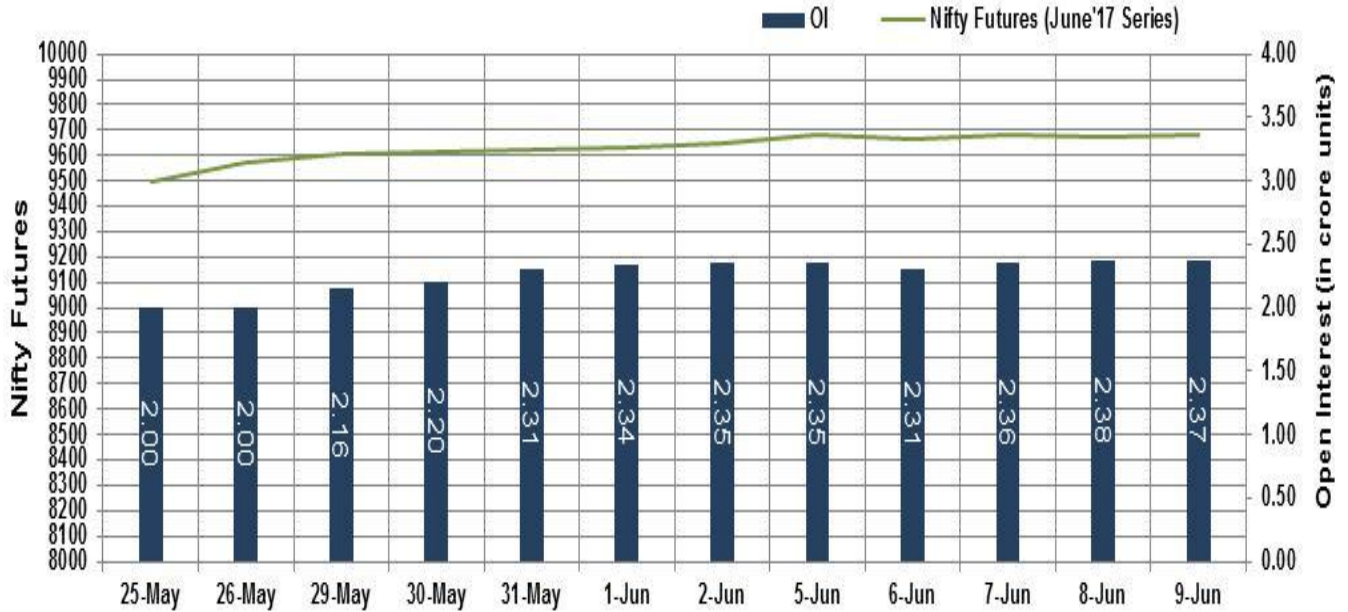
On the global front, Asian equity markets made a mixed closing on Friday, as investors largely shrugged off political uncertainty in the UK and looked ahead to the Federal Reserve meeting due next week. Japanese market ended higher as index-heavyweight SoftBank soared more than 7 percent after its unit agreed to buy US robotics firm Boston Dynamics from Alphabet. Also, the yen remained weak against the dollar after Bank of Japan Governor Haruhiko Kuroda said there is still a long way to go until the inflation target of 2 percent is achieved. Further.

Market Turnover & FII Derivative Data

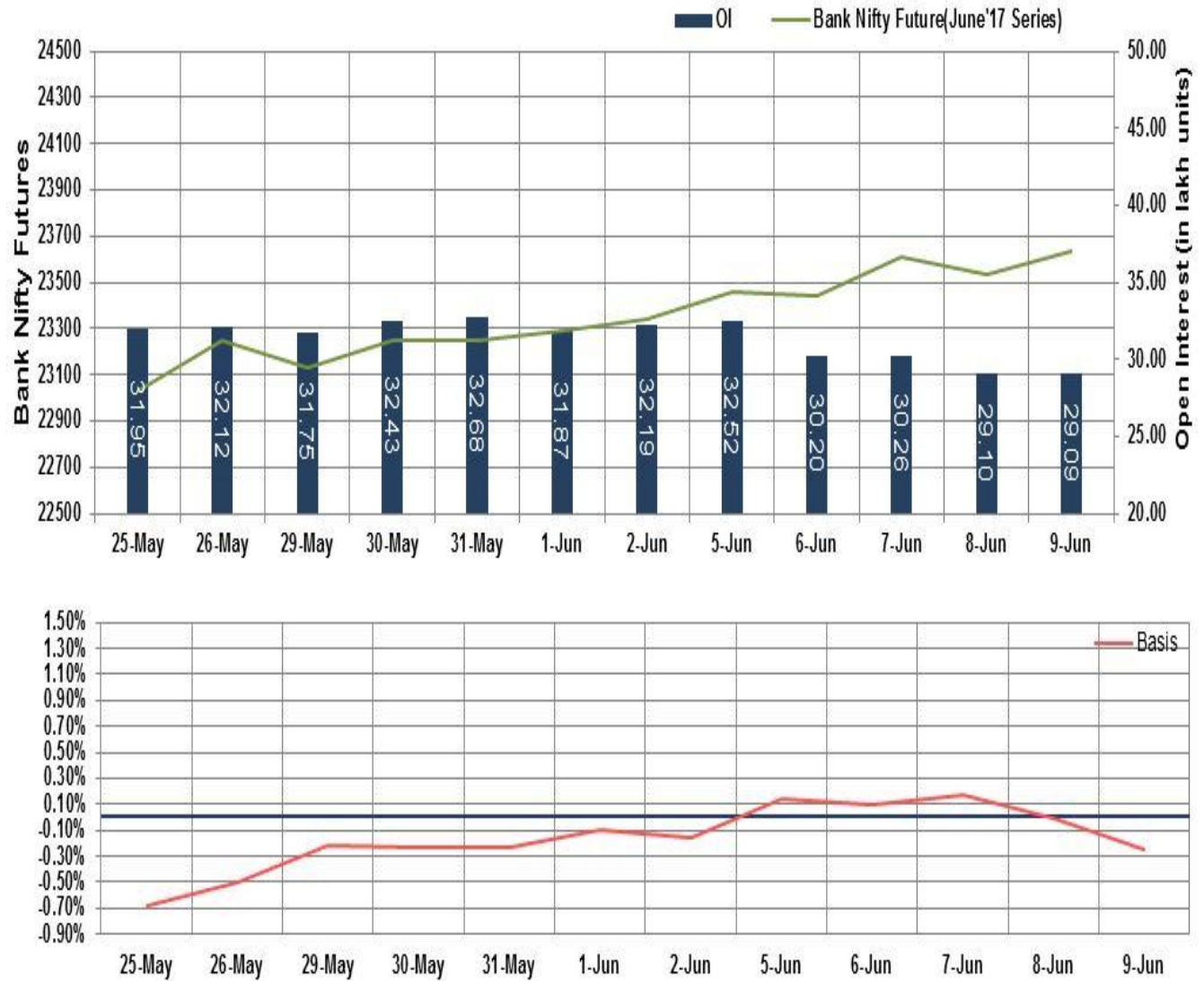
Market TO	Current	Previous	Net%
BSE CASH	3356	7655	(56)
NSE CASH	22334	22447	(1)
NSE FO	332808	730067	(54)

FII Derivatives	Buy	Sell	Net
Ind. Futures	870	1899	(1030)
Ind. Options	29994	28506	1489
Stk. Futures	6966	6955	11
Stk. Options	5203	5159	44

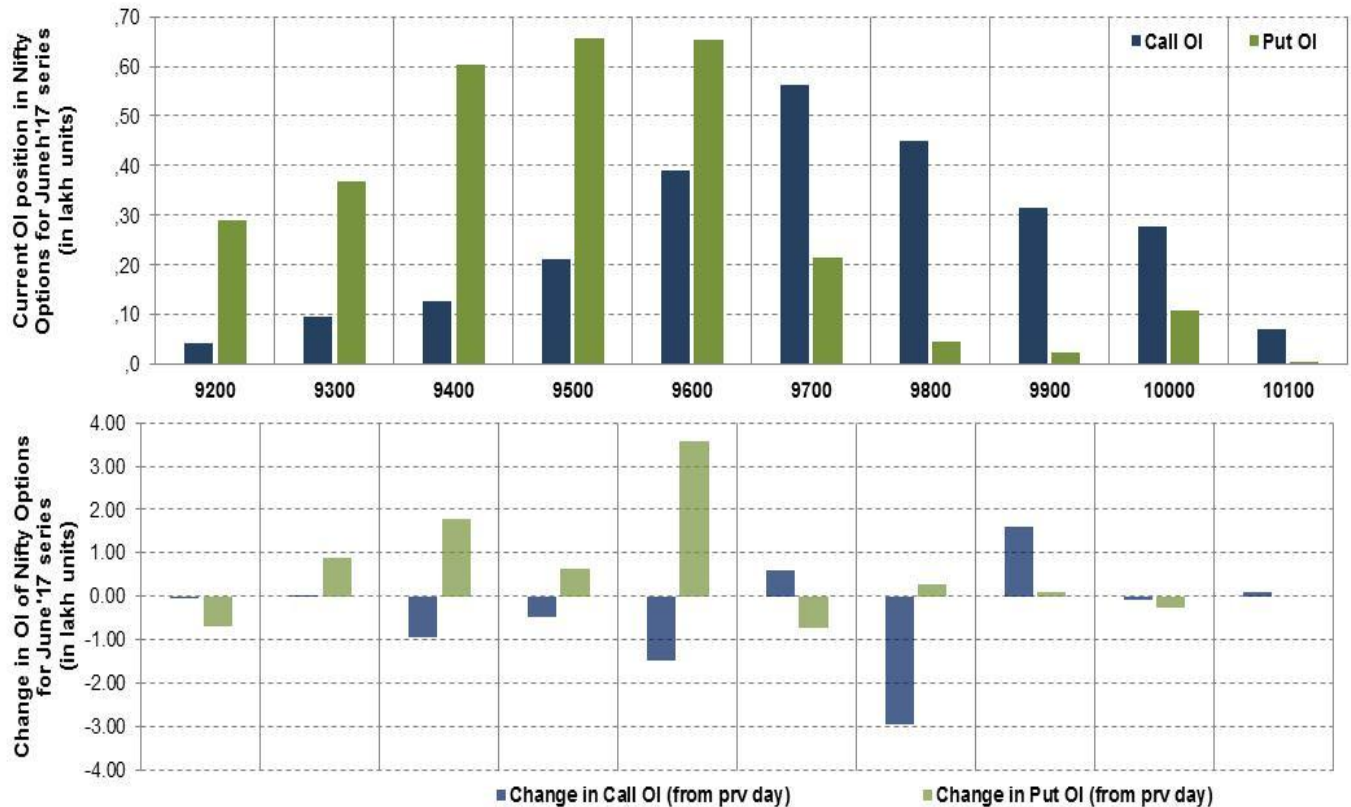
Nifty Futures



Bank Nifty Futures



Nifty Options

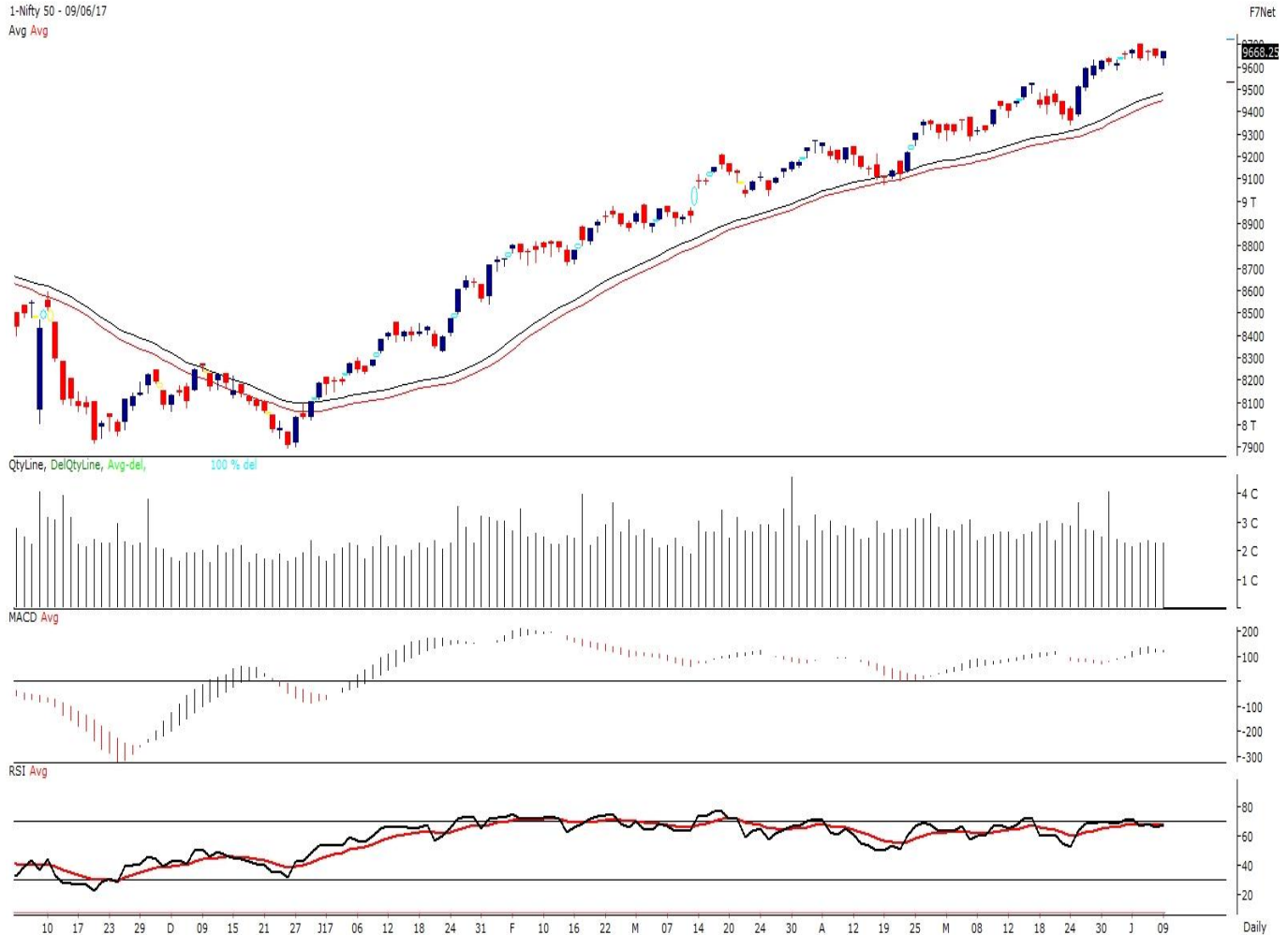


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.06 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (5.62mn) and that for Puts was at 9,500 SP (6.57mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 09/06/17
 Avg Avg



Nifty Cash prices have settled at 9668.25 up by 0.22% 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
RAMCOCEM	343,200	403,200	17.48	717.95	0.80
NHPC	20,466,000	23,787,000	16.23	33.45	5.85
HCC	12,912,000	14,580,000	12.92	44.05	2.68
CANFINHOME	441,000	487,750	10.60	2997.05	3.40
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	28,750	27,000	-6.09	16171.10	3.35
TVSMOTOR	6,726,000	6,314,000	-6.13	554.85	1.58
KPIT	5,856,000	5,496,000	-6.15	118.30	2.11
GODREJIND	1,830,000	1,698,000	-7.21	625.95	2.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDIL	27,144,000	31,824,000	17.24	88.40	-0.79
APOLLOTYRE	12,168,000	13,260,000	8.97	256.25	-0.18
SUNTV	7,240,000	7,812,000	7.90	800.25	-2.47
VGUARD	2,982,000	3,177,000	6.54	187.95	-1.31
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	2,924,900	2,853,400	-2.44	753.00	-0.07
BALKRISIND	436,800	424,000	-2.93	1598.05	-0.20
CUMMINSIND	583,200	562,800	-3.50	922.20	-0.21
BIOCON	4,650,000	4,459,200	-4.10	1012.20	-0.02

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