

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9618	9562	9590	9609	9637	9656	Buy	Sell	Buy
Sensex	31156	30998	31077	31134	31213	31269	Buy	Sell	Buy
Nifty Futures	9638	9579	9608	9628	9657	9676	Buy	Sell	Buy
Bank Nifty	23499	23324	23411	23487	23575	23650	Buy	Sell	Buy
CNX IT	10366	10260	10313	10344	10397	10429	Buy	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31155.9	52.42	0.17
NIFTY	9618.15	11.25	0.15
MIDCAP	14799.4	1.21	0.01
SMLCAP	15588.6	70.75	0.46
BSEFMC	10064.9	-68.54	-0.68
AUTO	24209.3	3.23	0.01
POWER	2224.5	0.69	0.03
REALTY	2039.0	30.22	1.50
BSE IT	10059.1	18.45	0.18
BANSEX	26570.6	27.69	0.10
OILGAS	13819.1	93.09	0.68
METAL	11170.8	-81.95	-0.73

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.25	72.35	-0.10
28-June-16 USD-INR	64.41	64.47	-0.10
28-June-16 GBP-INR	82.11	82.14	-0.03
28-June-16 JPY-INR	58.44	58.62	-0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	776	880	91
BSE	1243	1422	169

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6715	6877	(161)
DII	2761	2689	72

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets started the session on a sluggish note but managed to eke out some gains by the end of trade, as the benchmark indices clawed back into the green terrain in the late afternoon trade on getting some supportive leads from the European markets ahead of US Federal Reserve's policy outcome. Besides, sentiments got a boost after the report that Inflation based on the wholesale price index (WPI) slipped to a five-month low of 2.17% in May, as food inflation turned negative and prices of manufactured items rose at their weakest pace in the past five months. Some support also came with reports that the government is working on a new industrial policy with a view to promoting and developing frontier technologies, innovation and enhancing competitiveness of domestic products. However, gains remained capped with a private report stating that Indian employers expect steady hiring outlook for next three months, but their confidence have dipped to the least optimistic level since 2005 amid uncertainties in global markets.

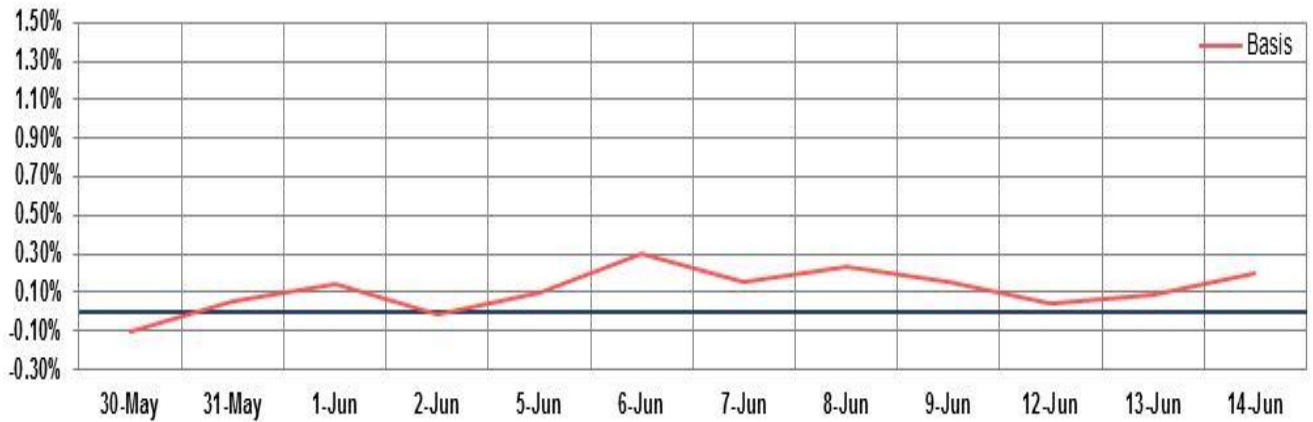
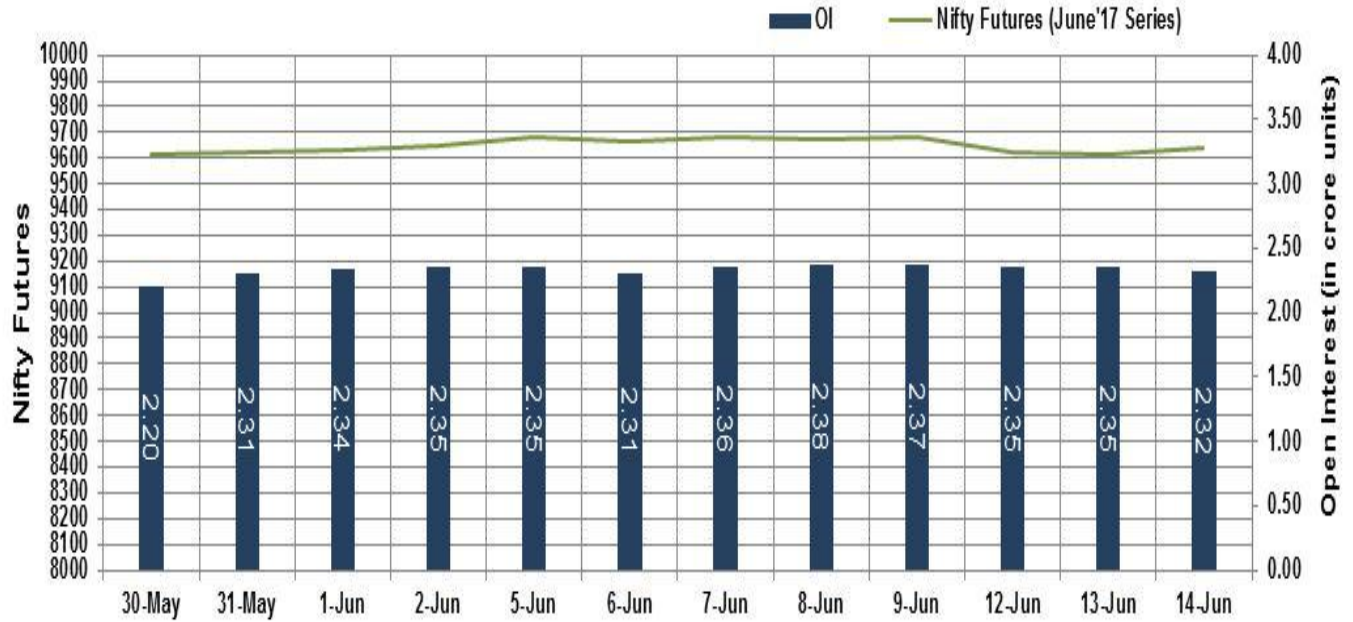
On the global front, Asian equity markets ended mostly lower on Wednesday, as investors everywhere awaited clarity on Fed's future path for US policy after a likely rate rise later in the day. The Fed is widely expected to raise its benchmark interest rate this week due to a tightening labour market and may also provide more details on its plans to shrink the mammoth bond portfolio it amassed to nurse the economic recovery.

Market Turnover & FII Derivative Data

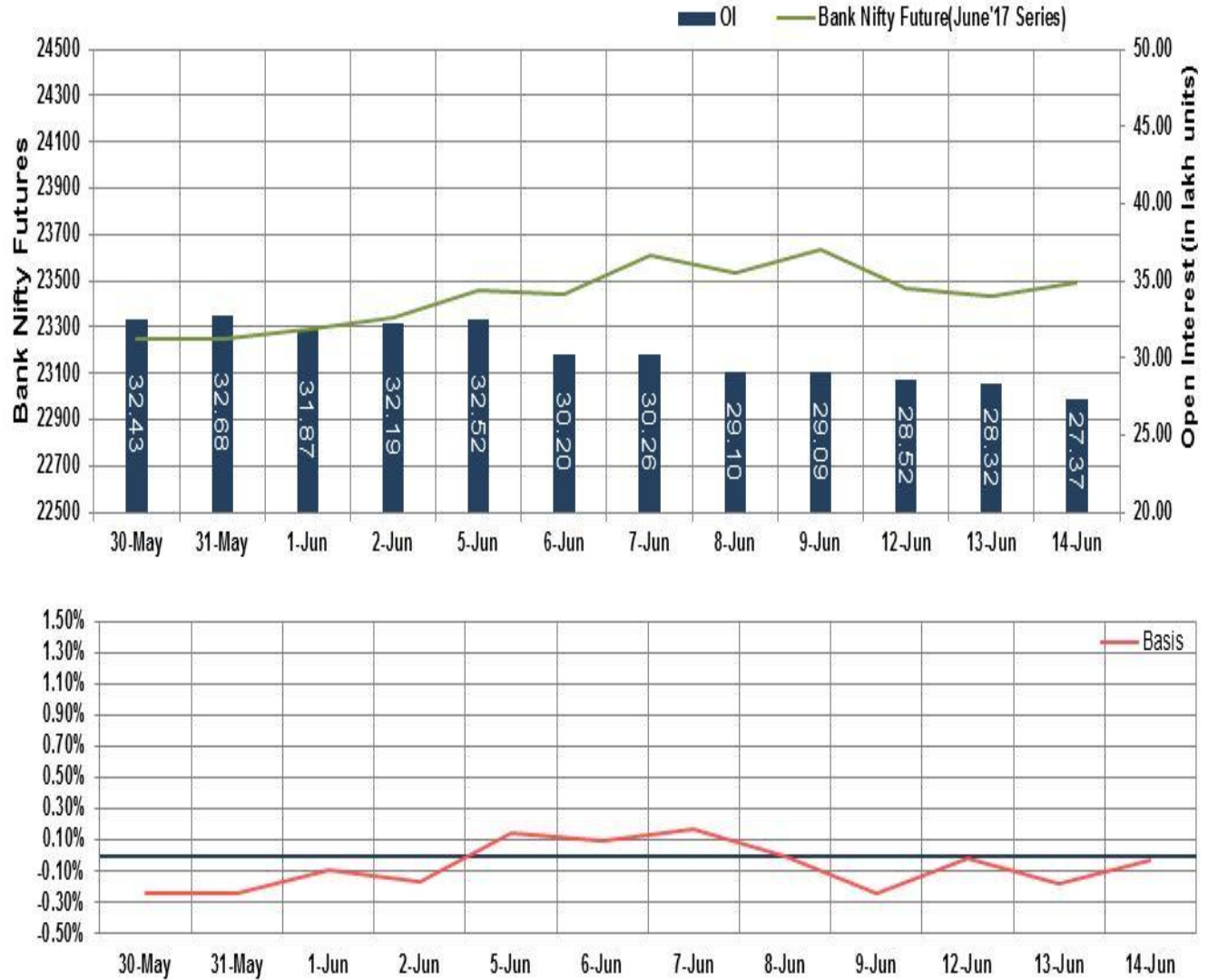
Market TO	Current	Previous	Net%
BSE CASH	3629	3442	5
NSE CASH	24370	20504	19
NSE FO	402757	321086	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	1263	1113	150
Ind. Options	31852	31184	668
Stk. Futures	6330	6640	(310)
Stk. Options	5162	5169	(8)

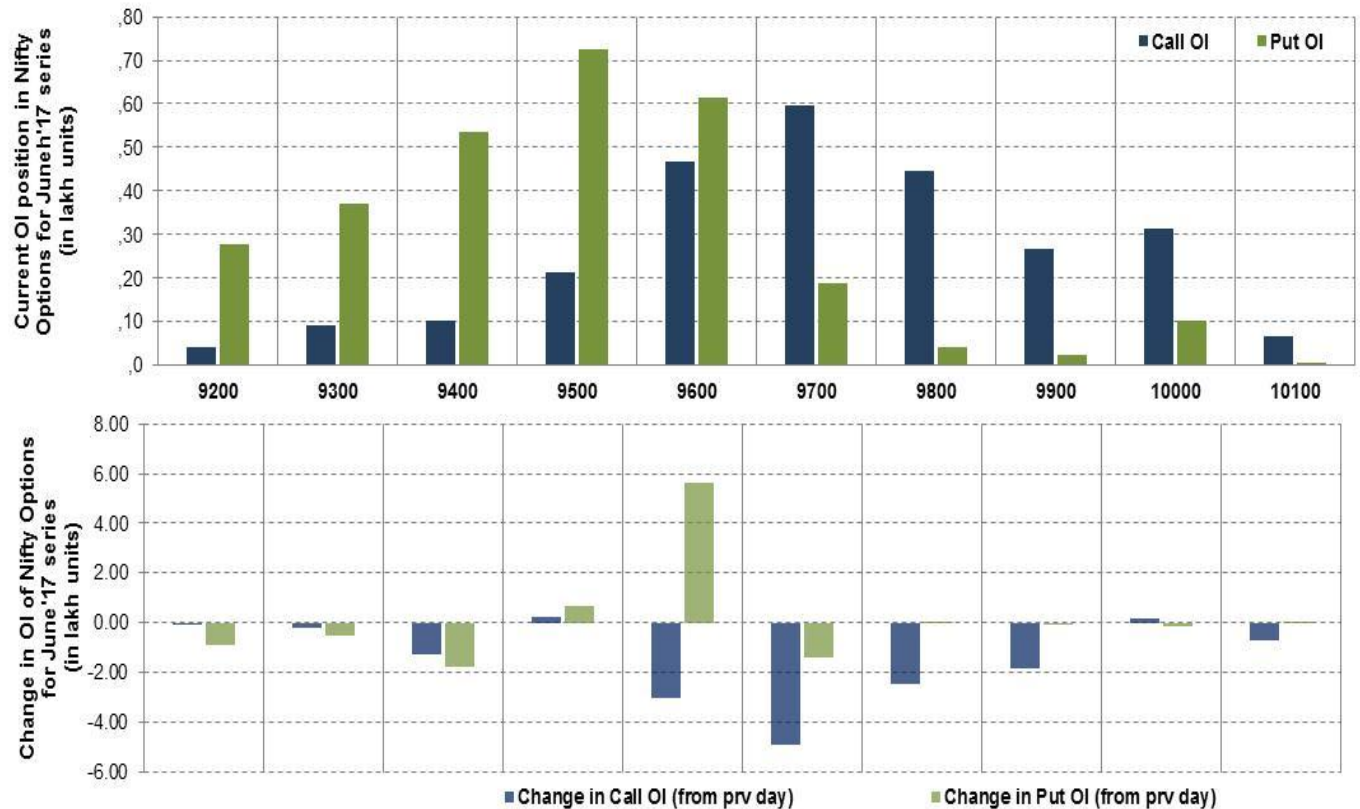
Nifty Futures



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 0.49 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (5.95mn) and that for Puts was at 9,500 SP (7.25mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 14/06/17
Avg Avg



Nifty Cash prices have settled at 9618.5 up by 0.12% from its previous close. On the upper side it has resistance of 9650 and 9700 levels, while lower side it has support of 9550 and 9510 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
GMRINFRA	221,400,000	244,530,000	10.45	19.40	2.65
SYNDIBANK	16,668,000	18,234,000	9.40	81.00	4.31
GODREJIND	1,716,000	1,861,500	8.48	647.60	3.89
JUSTDIAL	3,920,400	4,171,200	6.40	410.15	1.61
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBREALEST	25,780,000	24,480,000	-5.04	186.35	2.25
RELIANCE	16,278,500	15,437,000	-5.17	1358.90	3.17
BIOCON	4,163,400	3,930,000	-5.61	1010.55	0.03
MCX	1,783,000	1,675,500	-6.03	1071.65	2.09
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
YESBANK	7,408,450	8,474,550	14.39	1456.30	-2.71
CONCOR	1,056,250	1,104,375	4.56	1153.65	-1.75
SRTRANSFIN	2,975,400	3,110,400	4.54	953.65	-1.40
ITC	41,148,000	42,957,600	4.40	301.20	-1.52
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRF	39,465	37,800	-4.22	71465.10	-1.33
DIVISLAB	7,585,200	7,262,400	-4.26	644.70	-0.26
OFSS	113,550	108,600	-4.36	3637.20	-0.59
CEATLTD	1,857,800	1,738,100	-6.44	1851.85	-0.17

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