

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9654	9625	9639	9658	9672	9691	Buy	Buy	Buy
Sensex	31298	31186	31242	31317	31373	31448	Buy	Buy	Buy
Nifty Futures	9674	9648	9661	9675	9689	9703	Buy	Buy	Buy
Bank Nifty	23698	23594	23646	23703	23755	23812	Buy	Buy	Buy
CNX IT	10290	10133	10211	10256	10335	10379	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31297.5	-14.04	-0.04
NIFTY	9653.5	-4.05	-0.04
MIDCAP	14845.3	27.55	0.19
SMLCAP	15679.7	25.75	0.16
BSEFMC	10193.6	-16.62	-0.16
AUTO	24180.6	8.53	0.04
POWER	2232.05	-4.64	-0.21
REALTY	2094.1	10.61	0.51
BSE IT	9970.0	96.15	0.97
BANKEKX	26802.8	-42.06	-0.16
OILGAS	13821.4	74.21	0.54
METAL	11343.2	17.99	0.16

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.02	72.30	-0.43
28-June-16 USD-INR	64.56	64.49	0.12
28-June-16 GBP-INR	81.80	82.60	-0.94
28-June-16 JPY-INR	57.94	58.12	-0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	724	947	77
BSE	1205	1469	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4297	4610	(313)
DII	2580	2103	477

*NOTE: - FII AND DII data figure is provisional

Market Commentary

It turned out to be a vulnerable performance from Indian benchmark indices on Tuesday, as they failed to snap the session in the green territory and settled marginally below the neutral lines. Sentiments remained subdued after finance minister Arun Jaitley said that the economy will have to face short-term challenges in implementing the biggest tax reforms since Independence. He further added that the official launch of the GST will take place on the midnight of June 30 at a function, which will be organised in Central Hall of Parliament. The optimism in domestic markets petered out completely by the end of trade and the benchmarks even drifted in to the negative territory despite getting off to a gap-up opening. Shares of IT companies rose following overnight rebound in US technology stocks, while banking stocks declined after Punjab joined Maharashtra and Uttar Pradesh in announcing sops for farmers. Punjab Chief Minister Amarinder Singh on Monday announced a total waiver of entire crop loans of 8.75 lakh small and marginal farmers.

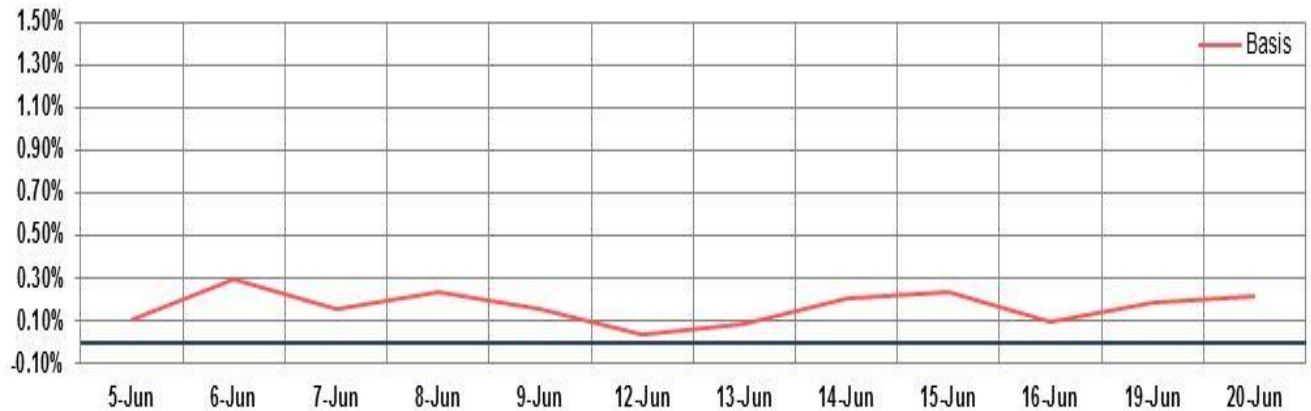
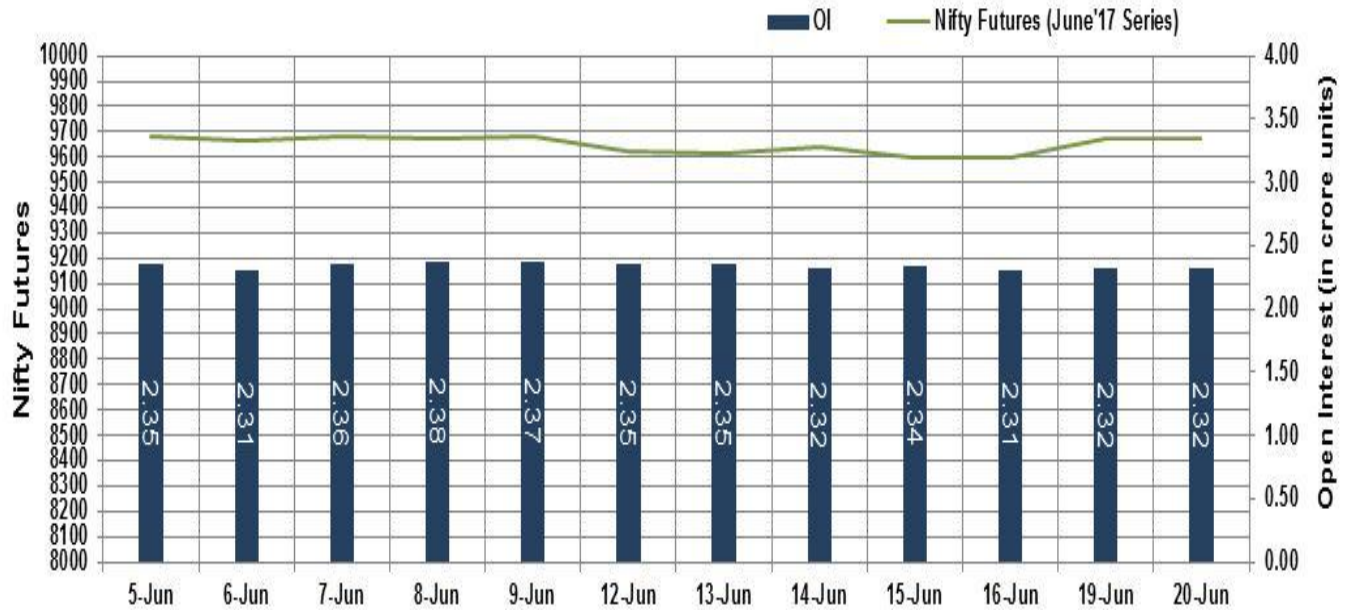
On the global front, Asian equity markets made a mixed closing on Tuesday, with Japan's Nikkei index climbing around a percent, as the dollar hit a three-week high against the yen. Chinese shares remained subdued as investors await a decision on whether the MSCI index committee will include China A-shares in its Emerging Market Index. This will be China's fourth attempt at MSCI inclusion, after being passed over the first three times.

Market Turnover & FII Derivative Data

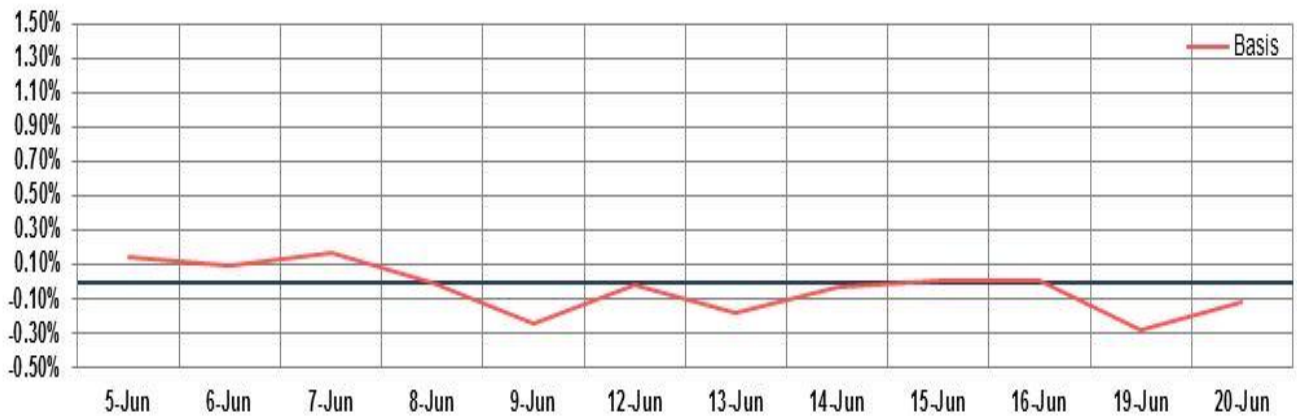
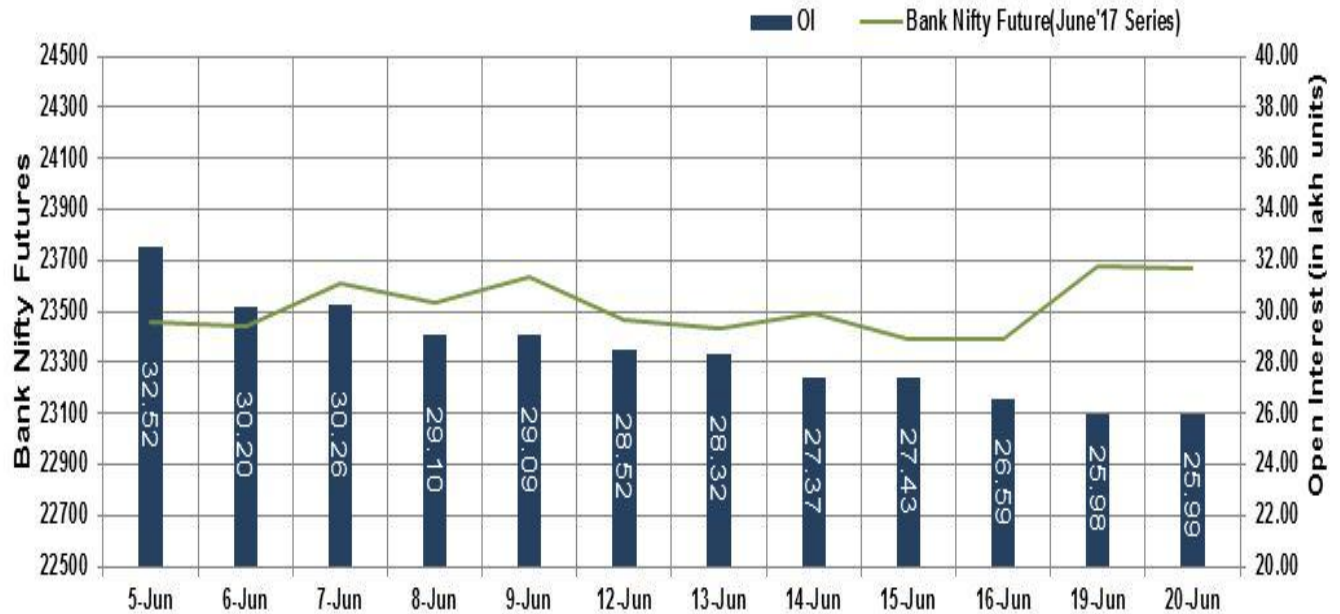
Market TO	Current	Previous	Net%
BSE CASH	2989	3032	(1)
NSE CASH	22112	20060	10
NSE FO	334665	429604	(22)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1219	898	321
Ind. Options	22662	22318	344
Stk. Futures	5996	6477	(480)
Stk. Options	4555	4576	(21)

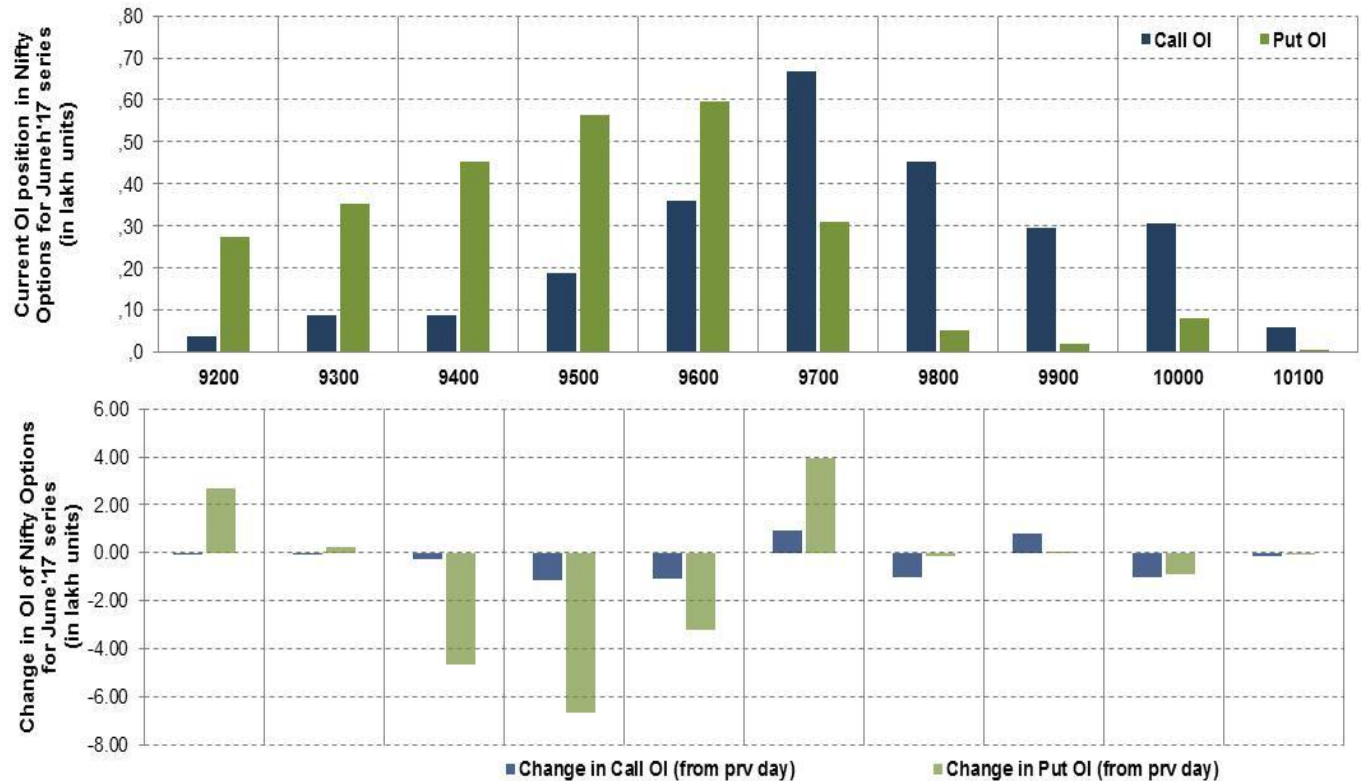
Nifty Futures



Bank Nifty Futures



Nifty Options

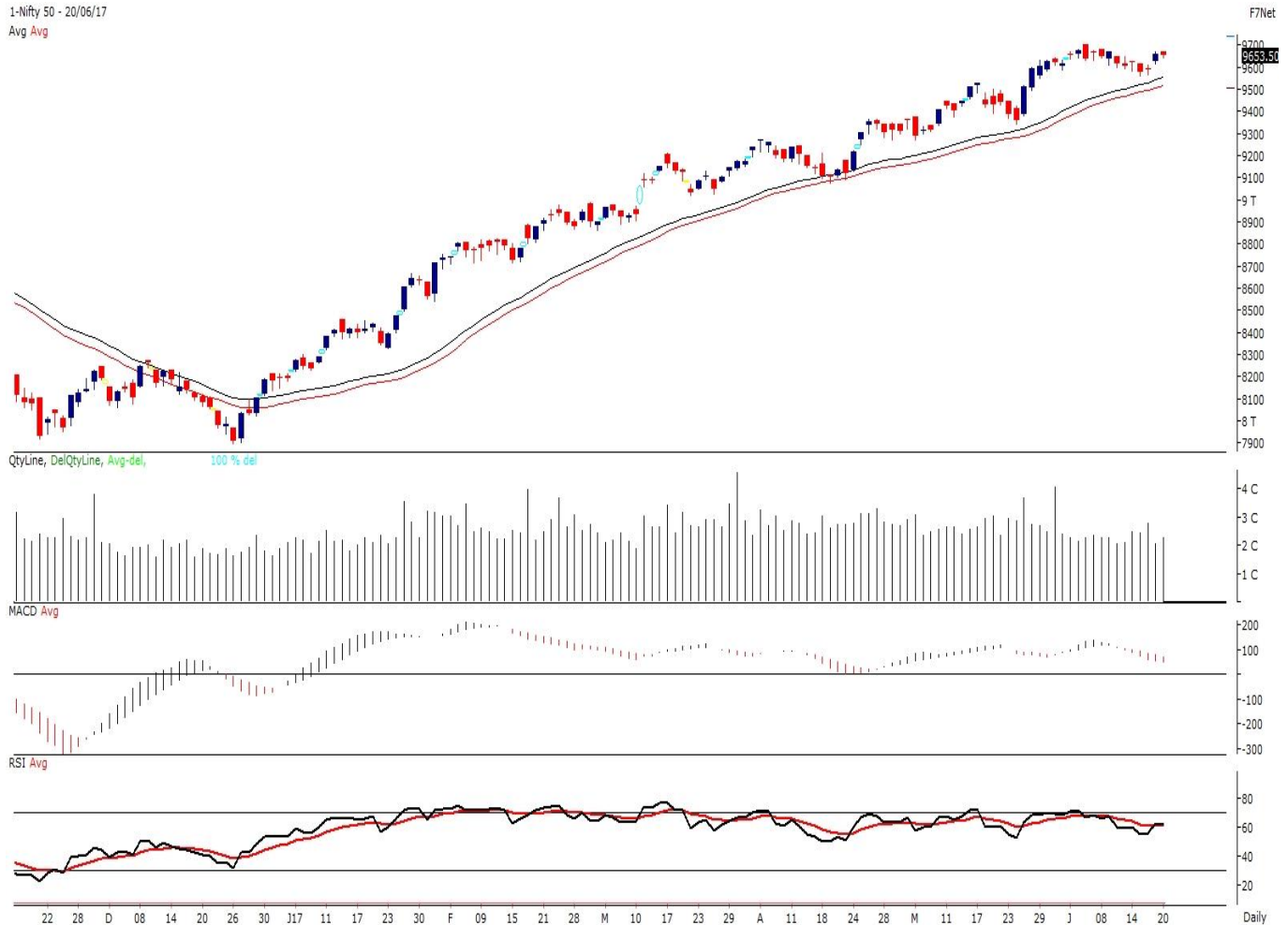


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.09 million in open interest.
- Among Nifty puts, 9,600 SP from the May month expiry was the most active put with a reduction of 0.32 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (6.67mn) and that for Puts was at 9,600 SP (5.96mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 20/06/17
 Avg Avg



Nifty Cash prices have settled at 9653.5 down by 0.04% 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
HEXAWARE	3,312,000	4,041,000	22.01	255.90	3.37
CHOLAFIN	422,500	514,500	21.78	1136.65	3.87
NIITTECH	742,500	877,500	18.18	577.80	0.85
GODREJCP	872,800	983,600	12.69	1933.60	2.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DISHTV	27,545,000	25,368,000	-7.90	79.35	2.12
IBREALEST	34,690,000	31,650,000	-8.76	209.30	3.85
PETRONET	8,137,500	7,380,000	-9.31	444.25	1.38
BEML	2,740,200	2,467,200	-9.96	1502.35	3.99
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EICHERMOT	135,275	148,100	9.48	27926.25	-2.12
CADILAHC	3,304,000	3,563,200	7.85	525.85	-1.31
INDIANB	3,558,000	3,794,000	6.63	302.75	-2.04
ICICIBANK	105,555,000	112,189,000	6.28	292.75	-8.23
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDIL	31,120,000	29,624,000	-4.81	89.60	-0.88
WOCKPHARMA	3,820,800	3,634,200	-4.88	585.50	-0.86
PAGEIND	25,100	23,850	-4.98	16455.50	-2.03
SOUTHBANK	97,600,250	91,999,420	-5.74	29.50	-0.51

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