

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	9511	9391	9451	9533	9593	9675	Sell	Sell	Sell
Sensex	30958	30586	30772	31033	31220	31481	Sell	Sell	Buy
Nifty Futures	9513	9400	9456	9537	9593	9674	Sell	Sell	Buy
Bank Nifty	23216	22720	22968	23304	23552	23888	Sell	Sell	Buy
CNX IT	10069	9948	10008	10106	10166	10264	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30958.2	-179.9	-0.58
NIFTY	9511.4	-63.55	-0.66
MIDCAP	14468.8	-114.9	-0.79
SMLCAP	15141.1	-240.8	-1.57
BSEFMC	10193.4	-17.45	-0.17
AUTO	23465.1	-149.5	-0.63
POWER	2194.7	-14.48	-0.66
REALTY	2021.6	-28.63	-1.40
BSE IT	9743.2	-110.6	-1.12
BANKEKX	26234.1	-384.7	-1.45
OILGAS	13302.9	-2.67	-0.02
METAL	10961.8	-24.64	-0.22

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.70	72.08	0.86
28-June-16 USD-INR	64.54	64.53	0.03
28-June-16 GBP-INR	82.33	82.20	0.16
28-June-16 JPY-INR	57.75	58.03	-0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	383	1303	61
BSE	711	1881	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7231	6939	292
DII	2900	3048	(149)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses commenced the fresh week on a depressing note, as the benchmark indices extended previous week's sell-off and sank by over half a percent, as investors maintained conservative approach and remained cautious ahead of Federal Reserve Chair Janet Yellen's speech later in the day for clues on the outlook for US monetary policy. The broader markets too failed to show any kind of fervor and plunged by close to a percent, underperforming their larger peers by quite a margin. Sentiments were undermined after CRISIL enlightened that the steps taken by Reserve Bank of India (RBI) to resolve NPAs are likely to raise provisioning by a whopping 25% this year as lenders will take up to 60% hair cut while resolving these accounts. Further, the central bank told banks to set aside at least 50% of loan amount for cases referred to insolvency process. The move could take its toll on banks' earnings.

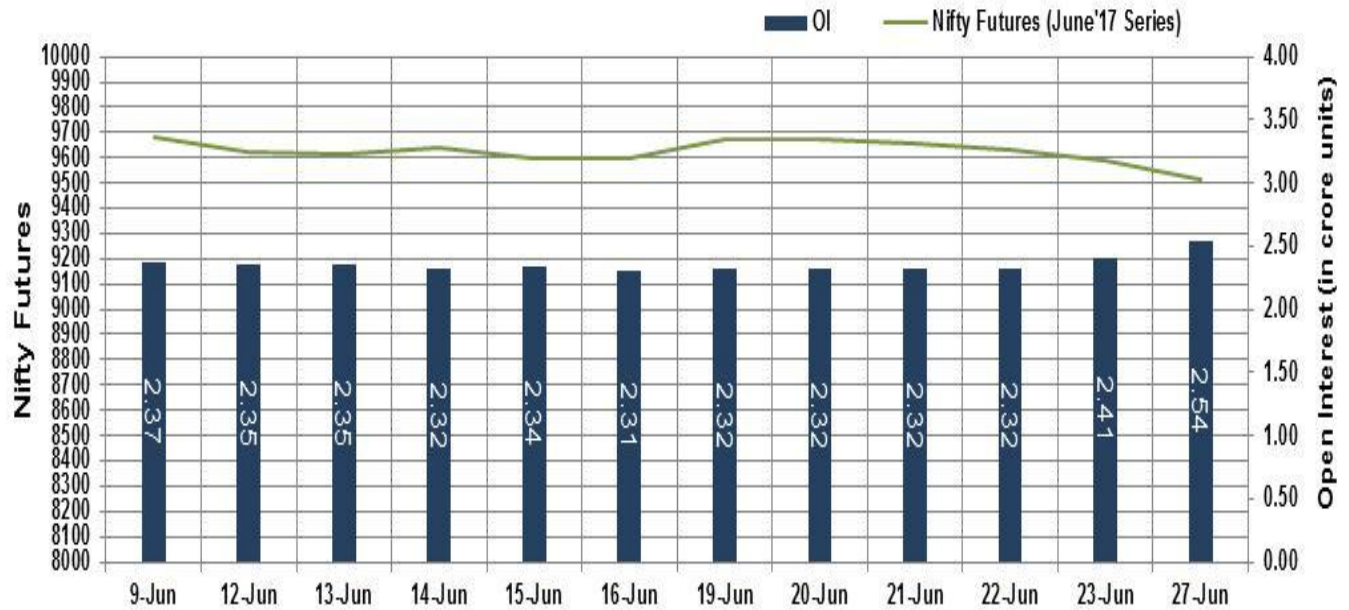
On the global front, Asian equity markets ended mostly in green on Tuesday, as investors awaited an appearance by Federal Reserve Chair Janet Yellen for clues on the outlook for interest rates and the American economy. Yellen is scheduled to take part in a discussion on global economic issues at London's Royal Academy and a number of other top Fed officials are also due to speak later in the global day. Chinese shares ended higher after official data showed profit growth in China's industrial sector picked up speed in May, but investors turned cautious amid a strong rally in blue-chips after MSCI decided last week to add 222 China-listed stocks to its Emeraina Markets Index.

Market Turnover & FII Derivative Data

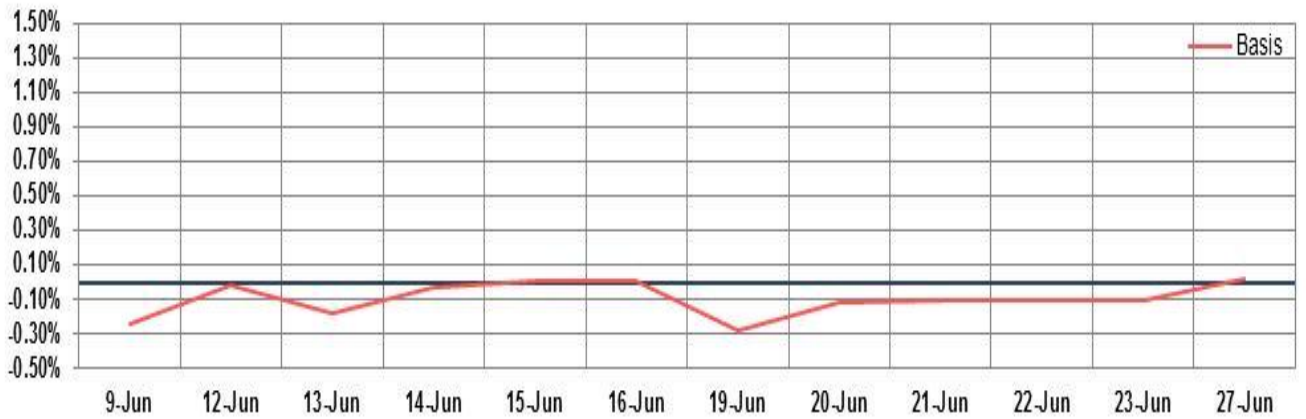
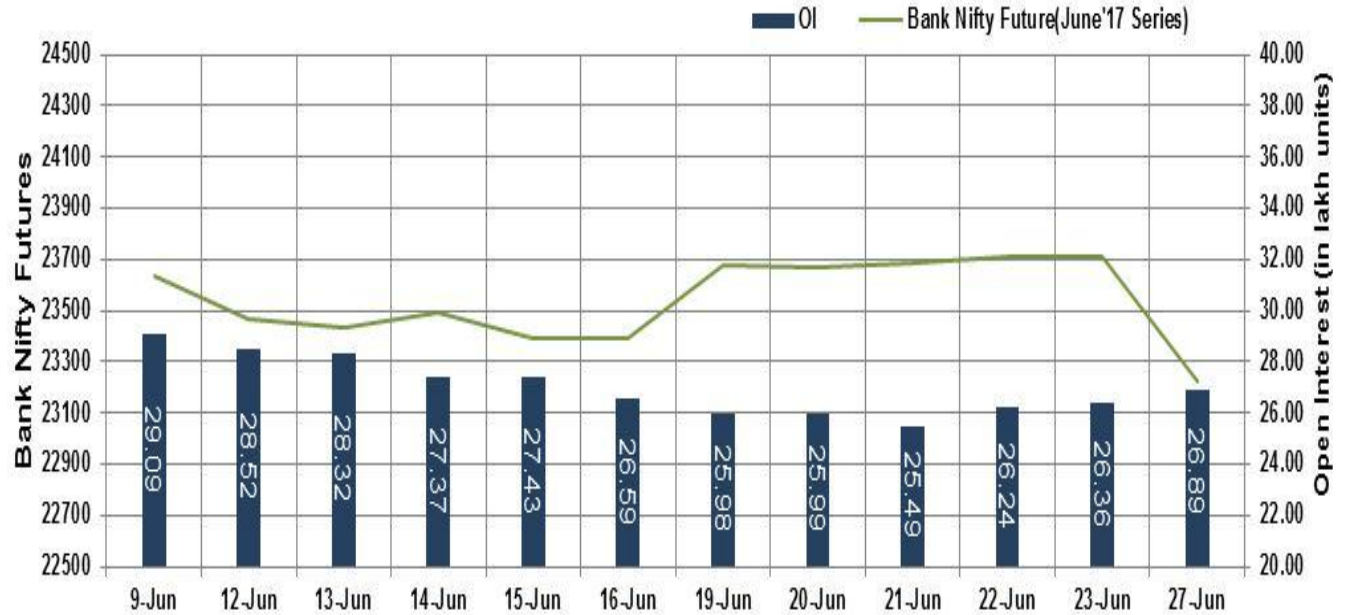
Market TO	Current	Previous	Net%
BSE CASH	3602	7395	(51)
NSE CASH	24856	23570	5
NSE FO	826123	521270	58

FII Derivatives	Buy	Sell	Net
Ind. Futures	12895	12274	621
Ind. Options	82455	83053	(599)
Stk. Futures	33964	34005	(41)
Stk. Options	7241	7190	51

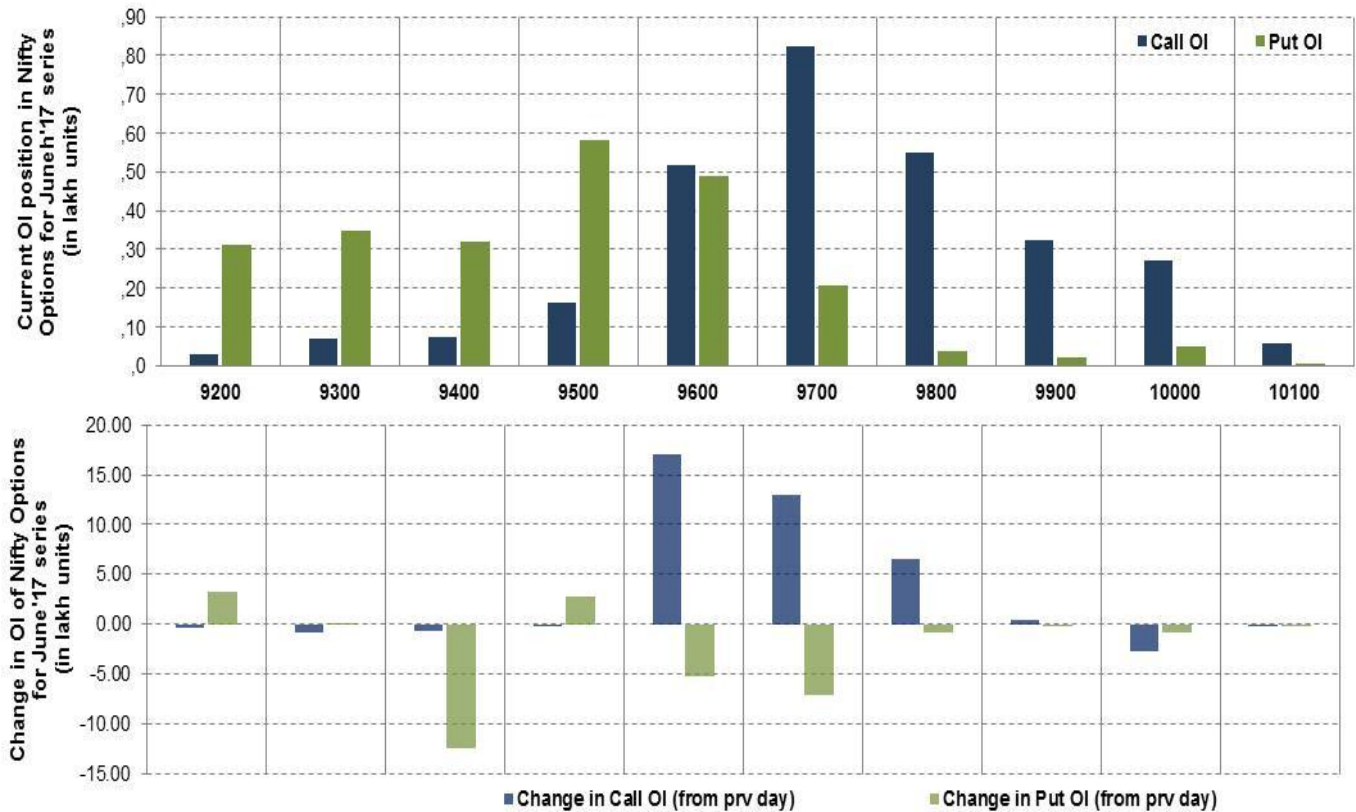
Nifty Futures



Bank Nifty Futures



Nifty Options

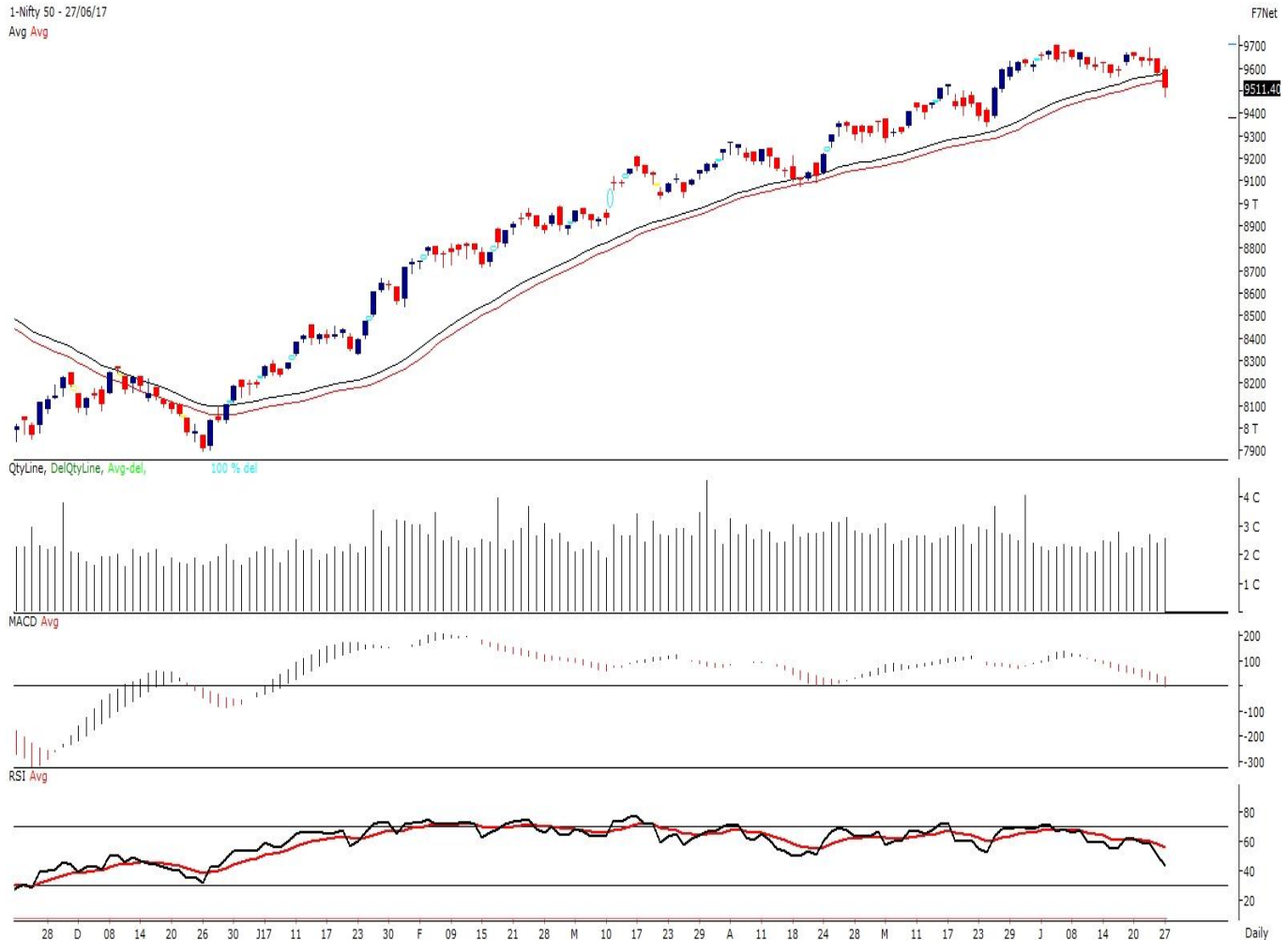


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the May month expiry was the most active call with an addition of 0.12 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with a reduction of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (8.36mn) and that for Puts was at 9,500 SP (5.13mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 27/06/17
Avg Avg



Nifty Cash prices have settled at 9511.4 down by 0.66% from its previous close. On the upper side it has resistance of 9600 and 9650 levels, while lower side it has support of 9450 and 9400 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
PAGEIND	21,000	21,200	0.95	16348.80	0.15
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ITC	39,292,800	26,724,000	-31.99	312.25	0.14
RELIANCE	10,718,000	7,259,000	-32.27	1435.40	0.01
ADANIPOWER	117020000	67580000	-42.25	27.20	0.93
BHARTIARTL	28243800	16238400	-42.51	371.95	1.42
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	10,956,000	7,020,000	-35.93	139.90	-2.85
PNB	45,307,500	28,640,500	-36.79	137.30	-4.52
BAJAJ-AUTO	1,314,000	824,500	-37.25	2784.55	-1.34
TATAGLOBAL	26,779,500	16,690,500	-37.67	147.30	-2.80

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.