

# 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	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9621	9648	9668	9695	9714	9675	Buy	Buy	Buy
Sensex	31131	31220	31288	31377	31445	31309	Buy	Buy	Buy
Nifty Futures	9633	9659	9679	9705	9725	9686	Buy	Buy	Buy
Bank Nifty	23290	23375	23435	23520	23580	23460	Buy	Buy	Buy
CNX IT	10549	10605	10641	10697	10733	10660	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31309.5	36.2	0.12
NIFTY	9675.1	21.60	0.22
MIDCAP	14824.1	22.58	0.15
SMLCAP	15409.9	98.78	0.65
BSEFMC	10307.8	8.38	0.08
AUTO	24346.1	54.12	0.22
POWER	2229.6	-1.44	-0.06
REALTY	1974.5	19.96	1.02
BSE IT	10282.7	26.79	0.26
BANKEKX	26593.1	93.92	0.35
OILGAS	14015.7	50.37	0.36
METAL	11033.4	-61.89	-0.56

Currency Futures	Close	Pre. Pts	% Chg
28-June-16 EUR-INR	72.65	72.57	0.09
28-June-16 USD-INR	64.55	64.63	-0.12
28-June-16 GBP-INR	83.31	83.16	0.19
28-June-16 JPY-INR	58.41	58.06	0.62

Advance/ Decline	Adv	Dec	Un Ch.
NSE	927	741	107
BSE	1428	1248	188

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4220	3743	477
DII	1794	1781	14

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

## Market Commentary

Indian stock markets, which appeared to be wandering on a directionless trajectory through the morning trades, witnessed some renewed buying interests in Consumer Durables and Realty counters during the noon session, which helped the equity indices to snap second straight session on a positive note. The gains were, however, capped as investors remained cautious ahead of the Reserve Bank of India (RBI)'s policy meeting, which begins tomorrow. Market is hoping that RBI may review its current stance of neutral to accommodative considering the slowdown in economic activity and consolidation in current & future outlook in inflation. Furthermore, HSBC's latest report indicated India's economic growth is expected to remain flat at 7.1% in current fiscal as investment is still weak and government spending might not be as high given the fiscal consolidation. According to the global financial services major, the GDP growth momentum is slowing since mid-2016 and this trend is expected to continue going forward.

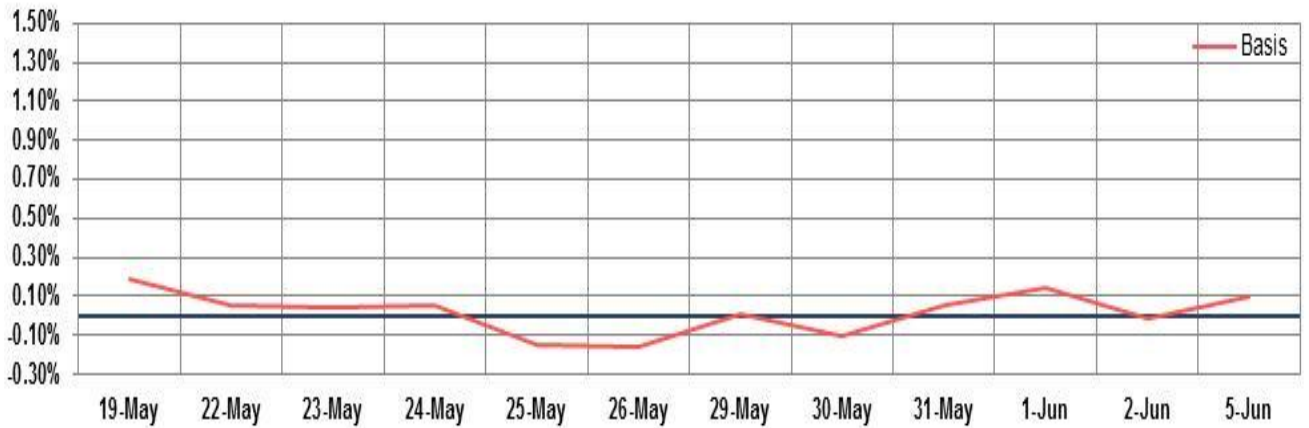
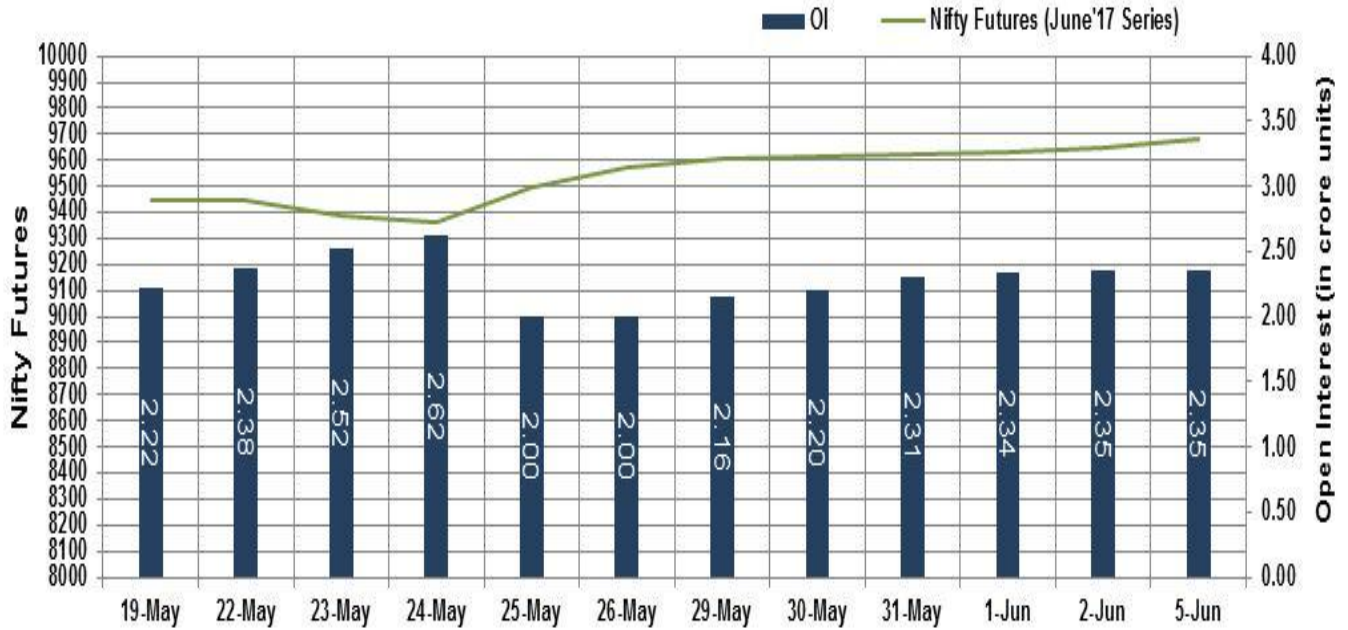
On the global front, Asian markets ended the session mixed on Monday, as investors turned jittery after deadly attacks in London at the weekend and the potential impact on parliamentary elections scheduled for June 8, 2017. Prices of oil rose following reports that four Arab nations cut diplomatic ties to Qatar. Further, China's stocks declined, as sharp losses in financial firms offset news the securities regulator had cut the number of initial public offerings coming onto the market.

## Market Turnover & FII Derivative Data

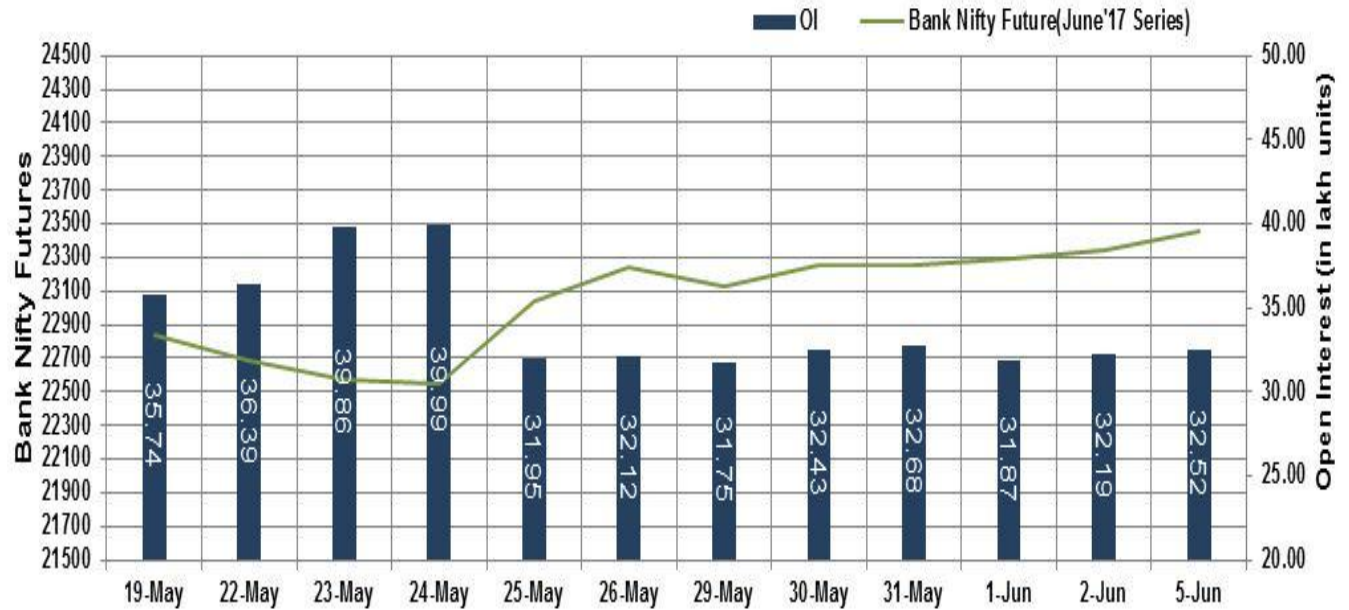
Market TO	Current	Previous	Net%
BSE CASH	3013	3082	(2)
NSE CASH	20993	22303	(6)
NSE FO	262868	246946	6

FII Derivatives	Buy	Sell	Net
Ind. Futures	1356	1161	195
Ind. Options	24748	23944	804
Stk. Futures	6231	5753	477
Stk. Options	3201	3175	26

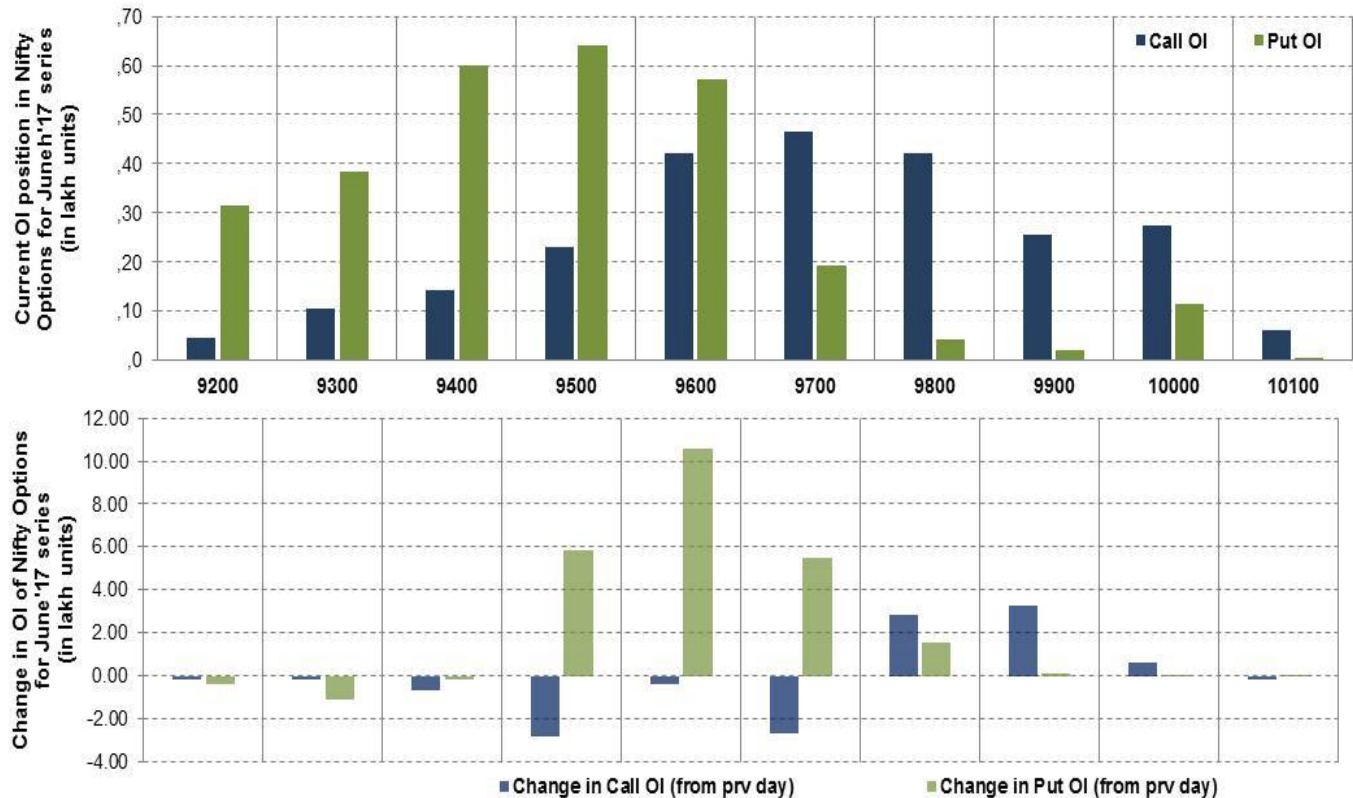
# Nifty Futures



## 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 0.27 million in open interest.
- Among Nifty puts, 9,500 SP from the May month expiry was the most active put with an addition of 0.58 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (4.65mn) and that for Puts was at 9,500 SP (6.41mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 05/06/17  
 Avg Avg



Nifty Cash prices have settled at 9675.1 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
PAGEIND	22,700	34,600	52.42	14565.15	1.27
TITAN	5,071,500	6,715,500	32.42	552.95	16.36
RAYMOND	1,422,400	1,701,600	19.63	755.10	6.97
NBCC	2,925,000	3,396,000	16.10	202.85	2.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DIVISLAB	10,860,000	10,353,000	-4.67	632.90	1.75
MCDOWELL-N	2,442,000	2,327,250	-4.70	2489.80	6.01
MUTHOOTFIN	1,836,000	1,747,500	-4.82	434.50	1.11
RELCAPITAL	12,909,000	12,108,000	-6.20	559.05	1.10
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	5,648,000	6,196,000	9.70	111.95	-4.56
BALRAMCHIN	10,482,500	11,434,500	9.08	152.30	-2.50
MGL	395,400	425,400	7.59	989.20	-0.27
GODREJCP	532,800	556,800	4.50	1818.90	-0.44
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWSTEEL	61,857,000	60,402,000	-2.35	189.00	-2.40
ASIANPAINT	3,146,400	3,067,800	-2.50	1158.20	-0.37
UNIONBANK	21,568,000	20,956,000	-2.84	158.65	-0.25
M&MFIN	8,365,000	8,110,000	-3.05	375.55	-3.47

#### 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.