

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10559	10502	10531	10548	10577	10594	Buy	Buy	Buy
Sensex	34154	33953	34054	34121	34222	34289	Buy	Buy	Buy
Nifty Futures	10573	10518	10546	10564	10591	10609	Buy	Buy	Buy
Bank Nifty	25602	25438	25520	25582	25664	25725	Buy	Buy	Buy
CNX IT	11634	11473	11553	11622	11703	11772	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34153.8	184.2	0.54
NIFTY	10558.8	54.05	0.51
MIDCAP	18070.0	124.4	0.69
SMLCAP	19704.9	189.3	0.97
BSEFMC	10713.3	78.25	0.74
AUTO	26550.0	159.6	0.60
POWER	2429.2	8.54	0.35
REALTY	2619.3	19.49	0.75
BSE IT	11195.7	38.44	0.34
BANKEK	28936.8	159.4	0.55
OILGAS	16160.3	-63.33	-0.39
METAL	15650.3	72.0	0.46

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-18 EUR-INR	76.64	76.70	-0.08
29-Jan-18 USD-INR	63.52	63.56	-0.07
29-Jan-18 GBP-INR	86.06	86.71	-0.12
29-Jan-18 JPY-INR	56.17	56.53	-0.65

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1043	754	41
BSE	1702	1235	126

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5812	5230	581
DII	3985	3742	243

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a remarkable day of trade for Indian equity benchmarks where bulls tightened their grip on Dalal Street, with Nifty and Sensex hitting fresh record highs and ending above their crucial 10,550 and 34,150 levels, respectively for the first time ever. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks. Sentiments remained up-beat throughout the session with NITI Aayog's expectation that the first strategic disinvestment of Central Public Sector Enterprises will be conducted within the current financial year. It said that the process of divestment is being carried out by Department of Investment and Public Asset Management (DIPAM) and the first transactions are expected in the current financial year after a long gap of 14 years. Some support also came with the Union Cabinet approving the revised model concession agreement for public private partnership projects in major ports.

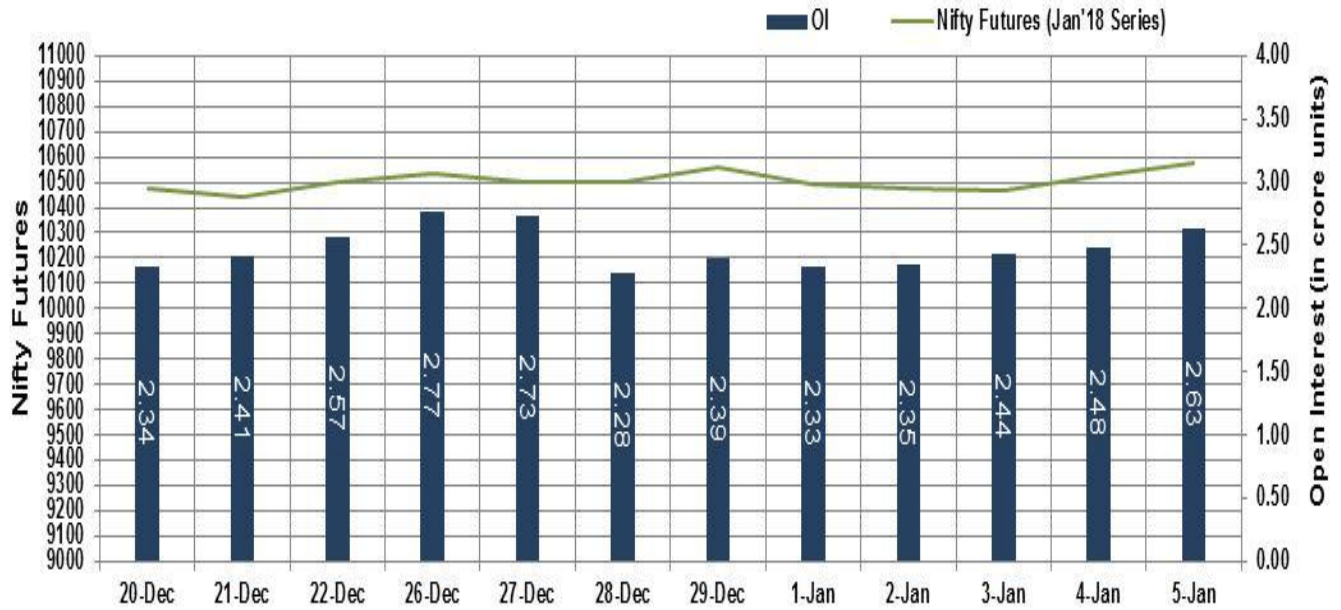
Firm opening in European counters too aided sentiments with the British and Swiss benchmarks hitting records, propelled by optimism for a strengthening regional economy. Asian markets ended mostly in green, as US jobs data pointed to firm economic growth although the greenback was soft as the specter of benign inflation capped domestic bond yields.

Market Turnover & FII Derivative Data

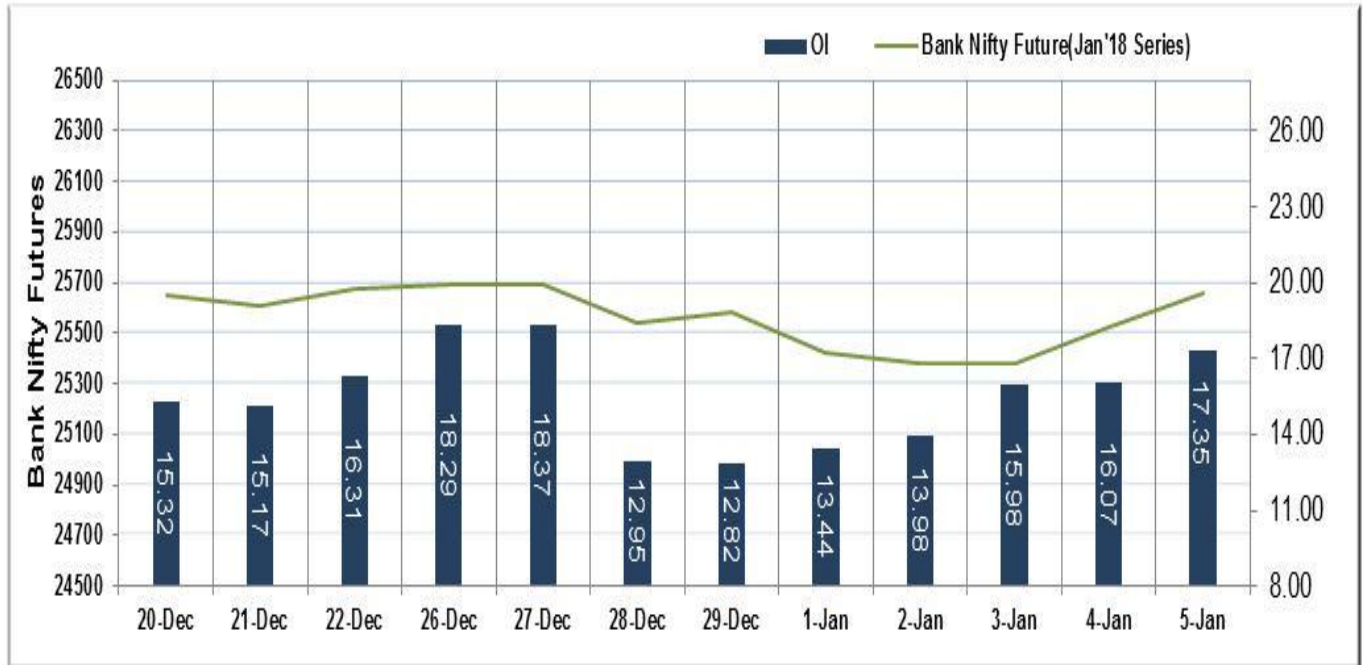
Market TO	Current	Previous	Net%
BSE CASH	6120	5582	10
NSE CASH	38343	36893	4
NSE FO	366337	1036180	(65)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1111	2313	(1201)
Ind. Options	28544	27828	716
Stk. Futures	10100	10009	91
Stk. Options	6641	6661	(20)

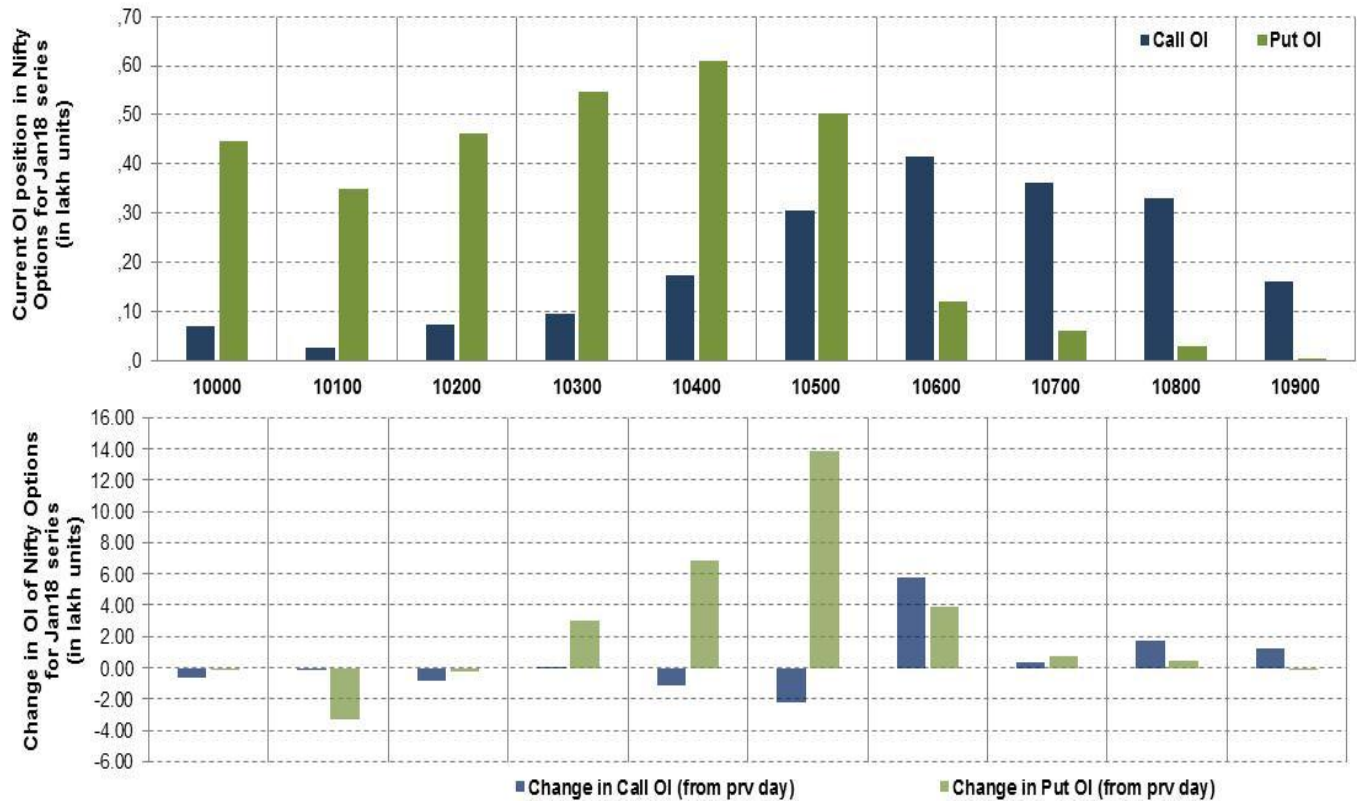
Nifty Futures



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 10,600 SP from the Jan month expiry was the most active call with an addition of 0.58 million in open interest.
- Among Nifty puts, 10,400 SP from the Jan month expiry was the most active put with an addition of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 10,600 SP (4.14mn) and that for Puts was at 10,400 SP (6.09).

Nifty Technical & Indices Levels

1-Nifty 50 - 05/01/18
 Avg Avg



Nifty Cash prices have settled at 10558.85 up by 0.51% from its previous close. On the upper side it has resistance of 10600 and 10650 levels, while lower side it has support of 10500 and 10450 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
UBL	1,752,800	2,529,800	44.33	1157.00	6.82
RCOM	77,924,000	94,276,000	20.98	34.15	1.79
ADANIPTS	11,970,000	14,082,500	17.65	425.60	3.46
EQUITAS	19,708,800	22,665,600	15.00	158.00	7.45
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	1,113,600	1,065,600	-4.31	1216.80	0.65
TATASTEEL	21,407,000	20,158,000	-5.83	771.40	1.24
EICHERMOT	208,925	196,475	-5.96	29272.00	1.95
CADILAHC	6,236,800	5,812,800	-6.80	441.25	1.92
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ARVIND	6,546,000	8,386,000	28.11	450.00	-0.82
CUMMINSIND	435,600	481,200	10.47	961.95	-1.38
SREINFRA	17,645,000	19,490,000	10.46	98.55	-1.84
ICICIBANK	57,334,750	62,086,750	8.29	313.10	-0.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FORTIS	56,493,500	55,006,000	-2.63	163.35	-0.79
INDIANB	4,796,000	4,662,000	-2.79	380.05	-0.58
SAIL	88,164,000	81,492,000	-7.57	97.75	-0.36
JINDALSTEL	37,669,500	33,331,500	-11.52	240.05	-2.12

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