

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10637	10578	10607	10633	10663	10689	Buy	Buy	Buy
Sensex	34443	34280	34362	34425	34506	34570	Buy	Buy	Buy
Nifty Futures	10647	10594	10620	10639	10665	10683	Buy	Buy	Buy
Bank Nifty	25704	25522	25613	25708	25799	25895	Buy	Buy	Buy
CNX IT	11791	11632	11711	11765	11845	11899	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34443.2	90.40	0.26
NIFTY	10637	13.40	0.13
MIDCAP	18173.9	-73.64	-0.40
SMLCAP	19911.2	15.4	0.08
BSEFMC	10845.6	48.51	0.45
AUTO	26553.1	-104.5	-0.39
POWER	2426.2	-15.75	-0.64
REALTY	2718.1	76.01	2.88
BSE IT	11389.3	36.59	0.32
BANKEK	29049.3	12.4	0.04
OILGAS	16300.8	32.11	0.20
METAL	15772.4	-0.74	0.00

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-18 EUR-INR	76.21	76.64	-0.24
29-Jan-18 USD-INR	63.85	63.52	0.39
29-Jan-18 GBP-INR	86.46	86.06	0.32
29-Jan-18 JPY-INR	56.67	56.17	0.68

Advance/ Decline	Adv	Dec	Un Ch.
NSE	754	1052	50
BSE	1369	1623	102

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4872	5176	(304)
DII	4018	3495	523

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending winning streak for fourth straight day, Indian equity benchmarks once again settled at fresh record closing high levels, though gains remained minimal with traders turning cautious ahead of the corporate results season kicking in this week. Markets traded mostly in green during the day with traders taking some support from report that the Commerce and Industry Ministry is mulling incentives for States that play a proactive role in promoting exports as it will help boost economic growth. However, markets entered into red in noon deals with sentiments turning down-bear with report that Moody's Investors Service and its Indian arm ICRA in a joint report have flagged anxiety about the growing delinquencies in the affordable housing segment, which are expected to continue in the calendar year 2018. Sentiments also remained dampened with the rating agency Crisil attributing the continuing slowdown to the after-effects of the demonetisation exercise, the Goods and Services Tax (GST) implementation and weakness in agriculture, rating agency, CRISIL in its latest report has maintained its projection of India's economic growth in 2018-19 to 7.6 percent on the low base.

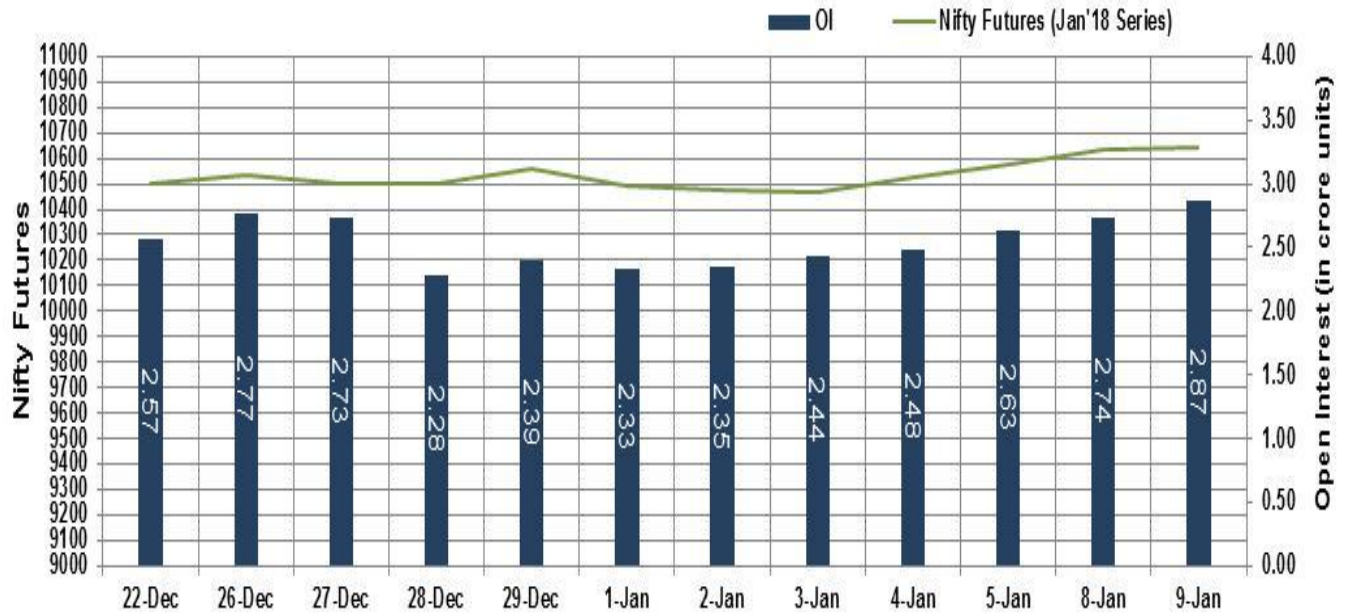
Firm opening in European counters too provided some support to domestic markets amid investors eyeing the release of a number of economic reports out of the euro zone. The unemployment rate in the euro zone fell as expected in November. Asian markets exhibited mixed trend, while the yen stole the currency spotlight and jumped after the Bank of Japan's slight reduction to its bond purchases reminded investors that it will eventually normalize policy.

Market Turnover & FII Derivative Data

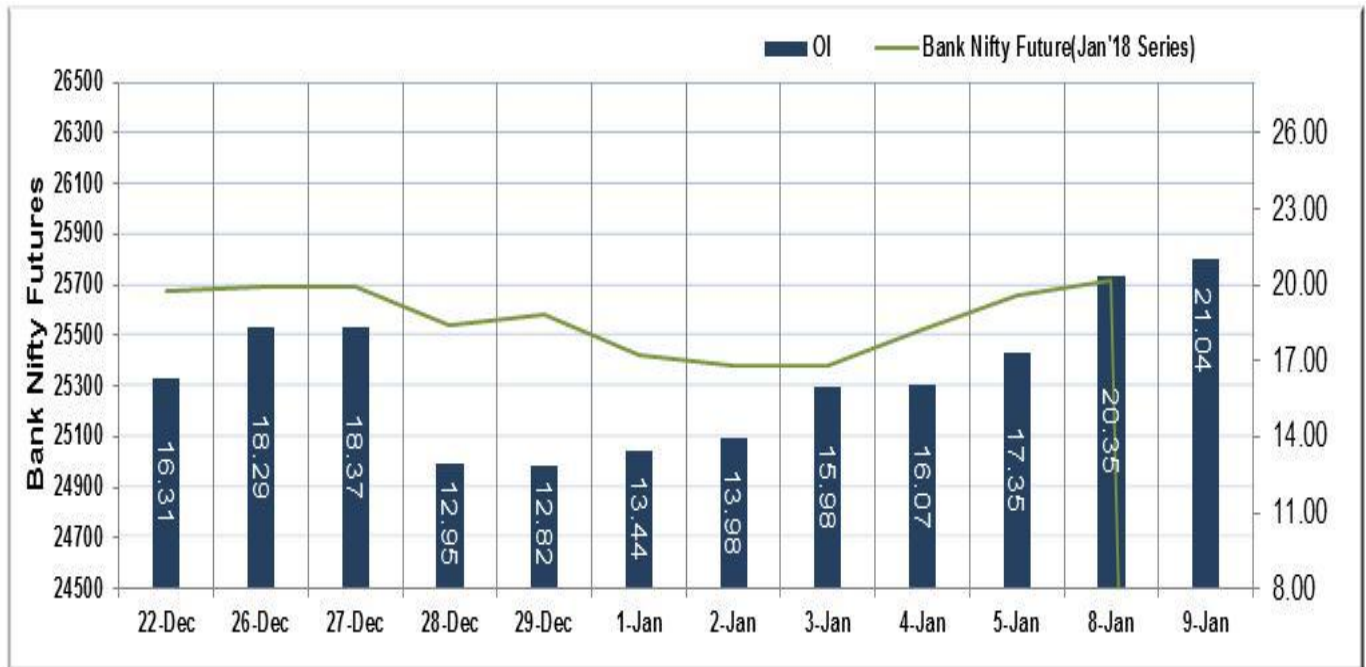
Market TO	Current	Previous	Net%
BSE CASH	5458	6008	(9)
NSE CASH	37081	37694	(2)
NSE FO	467899	394141	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	1356	1064	292
Ind. Options	40308	40410	(102)
Stk. Futures	9820	9459	360
Stk. Options	6965	7143	(177)

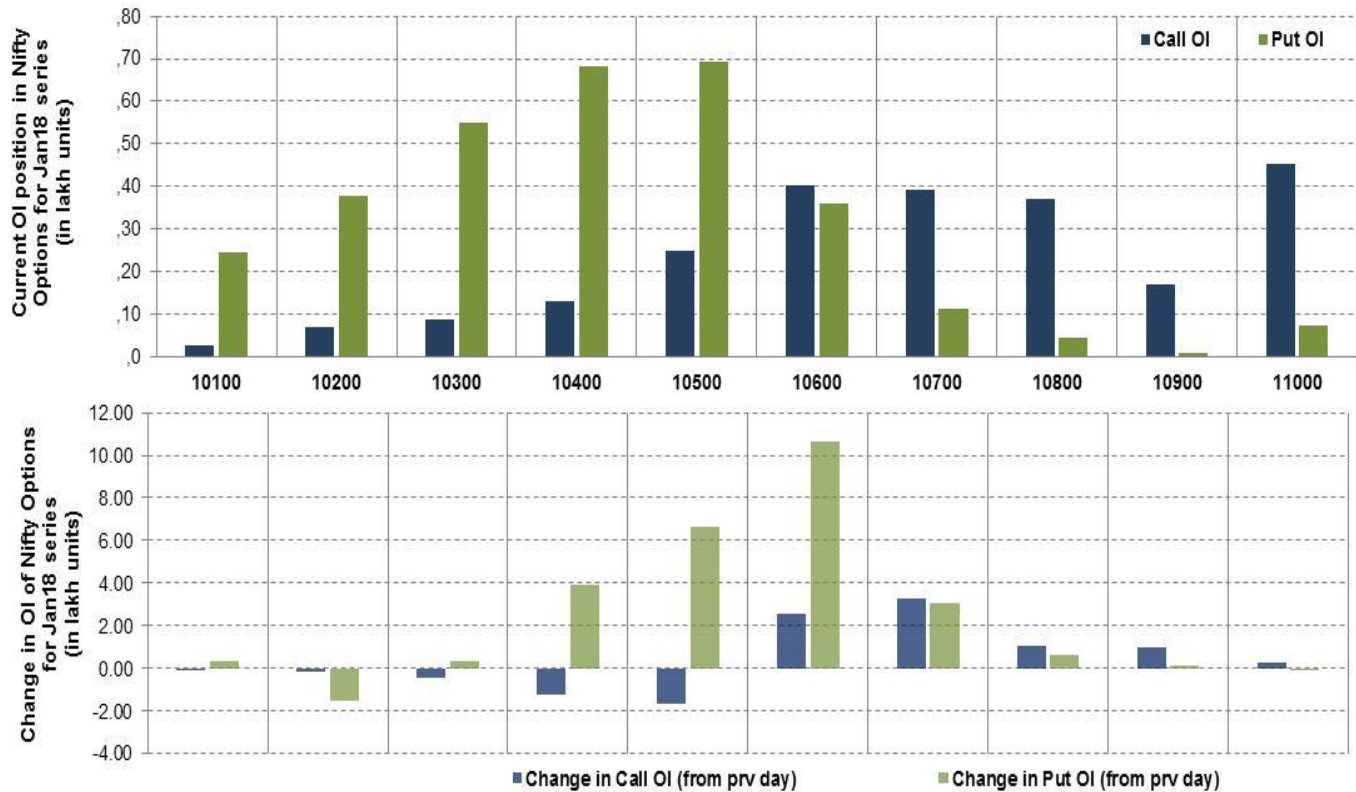
Nifty Futures



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 11,000 SP from the Jan month expiry was the most active call with an addition of 0.02 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.66 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.54mn) and that for Puts was at 10,500 SP (6.93).

Nifty Technical & Indices Levels

1-Nifty 50 - 09/01/18

Avg Avg



Nifty Cash prices have settled at 10637 up by 0.13% from its previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10600 and 10550 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
ARVIND	8,444,000	9,974,000	18.12	467.05	3.92
DCBBANK	6,813,000	7,717,500	13.28	205.20	3.93
PCJEWELLER	9,712,500	10,987,500	13.13	534.00	5.97
CEATLTD	1,137,150	1,254,750	10.34	2004.00	1.85
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CAPF	4,948,800	4,925,600	-0.47	787.00	1.57
ALBK	17,940,000	17,730,000	-1.17	73.60	0.27
BANKBARODA	65,144,000	64,304,000	-1.29	165.00	1.54
IOC	11,112,000	10,863,000	-2.24	391.70	0.78
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	1,097,600	1,418,400	29.23	1184.00	-2.10
UBL	2,494,100	3,166,800	26.97	1140.15	-1.51
NMDC	29,016,000	36,294,000	25.08	154.45	-4.84
PIDILITIND	1,250,000	1,486,000	18.88	914.15	-0.02
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	7,428,800	7,124,800	-4.09	415.60	-1.50
RCOM	87,752,000	83,636,000	-4.69	32.60	-4.54
WOCKPHARMA	3,977,100	3,717,900	-6.52	964.00	-3.30
NIITTECH	891,000	832,500	-6.57	687.75	-2.49

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