

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11086	11017	11051	11081	11115	11145	Buy	Buy	Buy
Sensex	36162	35924	36043	36155	36274	36387	Buy	Buy	Buy
Nifty Futures	11083	11009	11046	11080	11118	11152	Buy	Buy	Buy
Bank Nifty	27399	27106	27252	27366	27512	27626	Buy	Buy	Buy
CNX IT	13250	12722	12986	13270	13534	13818	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36161.6	21.66	0.06
NIFTY	11086.0	2.30	0.02
MIDCAP	17975.8	-102.9	-0.57
SMLCAP	19474.9	-176.2	-0.90
BSEFMC	10995.2	58.93	0.54
AUTO	25975.3	-171.0	-0.65
POWER	2374.2	-6.34	-0.27
REALTY	2690.5	3.22	0.12
BSE IT	12833.9	193.7	1.53
BANKEKX	31117.9	0.22	0.00
OILGAS	16298.8	24.2	0.15
METAL	15551.9	-236.8	-1.50

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-18 EUR-INR	78.55	78.19	0.44
29-Jan-18 USD-INR	63.68	63.82	-0.22
29-Jan-18 GBP-INR	89.80	89.01	0.86
29-Jan-18 JPY-INR	58.14	57.79	0.66

Advance/ Decline	Adv	Dec	Un Ch.
NSE	540	1245	67
BSE	975	1929	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7723	6947	776
DII	5436	5630	(194)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to end the extremely volatile day of trade with modest gains on Wednesday, with frontline gauges holding their crucial 11,050 (nifty) and 36,100 (Sensex) levels. Markets altered between green and red throughout the session and somehow managed to end with slender gains, as traders took some encouragement with former Niti Aayog vice chairman Arvind Panagariya's statement that India has the potential to achieve 10% growth rate, but it needs major reforms in areas in labour laws and land acquisition. He said Indian economy grew 7.5% in the first three years of the Narandra Modi government, but two major reforms - demonetisation and goods and services tax - brought the growth rate down a little. Some support also came with Prime Minister Narendra Modi showcasing India's growth story to world leaders and called out for tackling the three major challenges the world faces currently - climate change, terrorism and threat to globalisation. Meanwhile, expressing confidence about the economy's potential, Finance Minister Arun Jaitley hoped that it would become the third largest economy over the next 25 years.

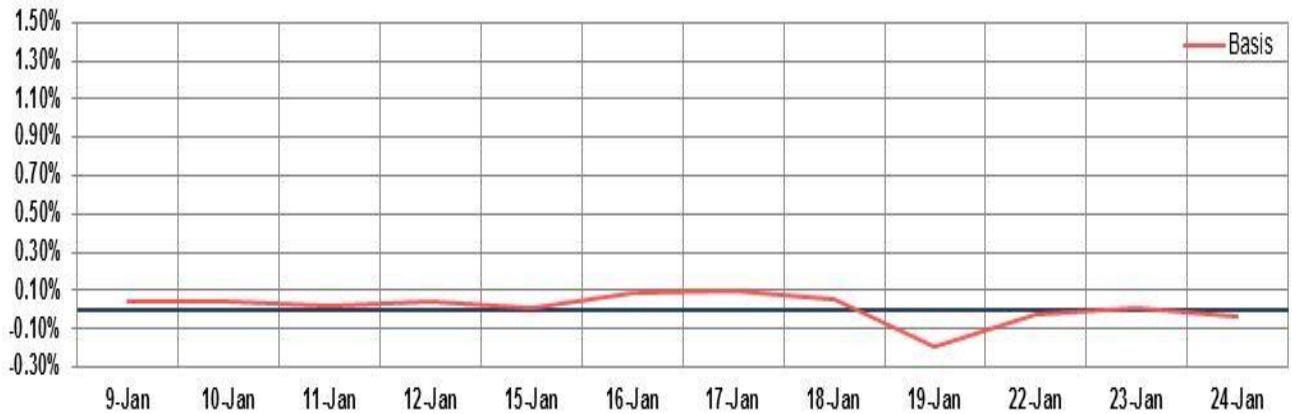
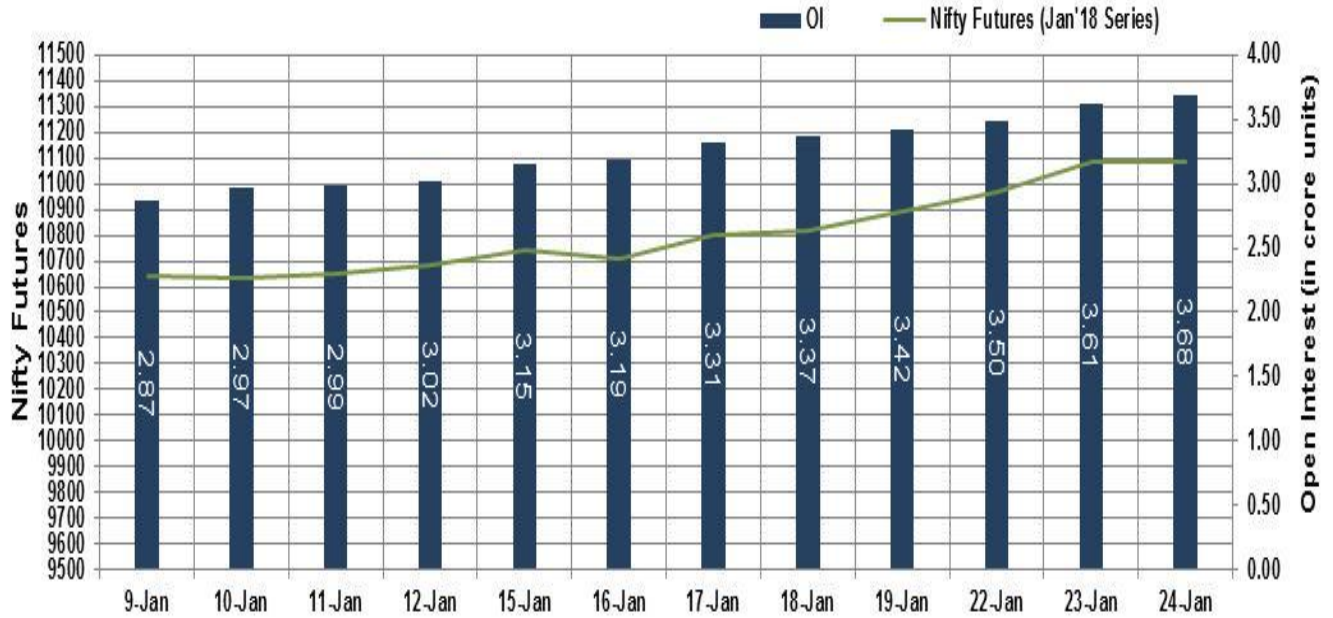
Weak opening in European markets too dampened domestic sentiments with investors focusing on a batch of euro zone economic reports set to be released. The jobless rate in the UK was unchanged as expected at a prior 42-year low in November, while wage inflation excluding bonuses unexpectedly ticket higher.

Market Turnover & FII Derivative Data

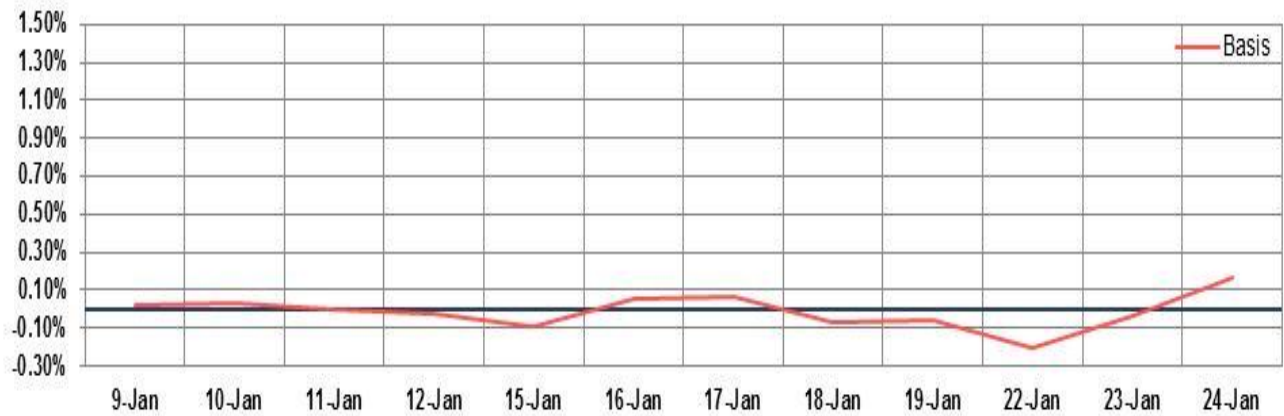
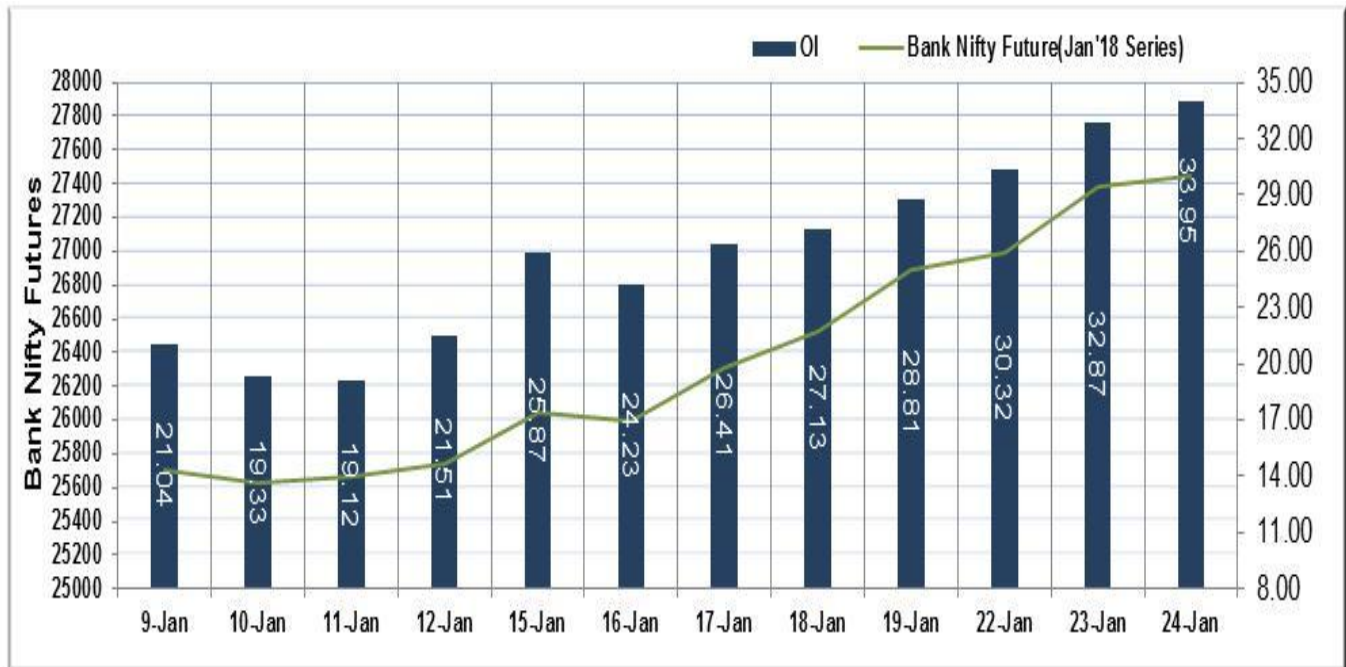
Market TO	Current	Previous	Net%
BSE CASH	6102	6809	(10)
NSE CASH	42329	42482	(0)
NSE FO	1041405	998933	4

FII Derivatives	Buy	Sell	Net
Ind. Futures	6470	5213	1258
Ind. Options	106027	107140	(1113)
Stk. Futures	38641	39288	(647)
Stk. Options	9716	9646	71

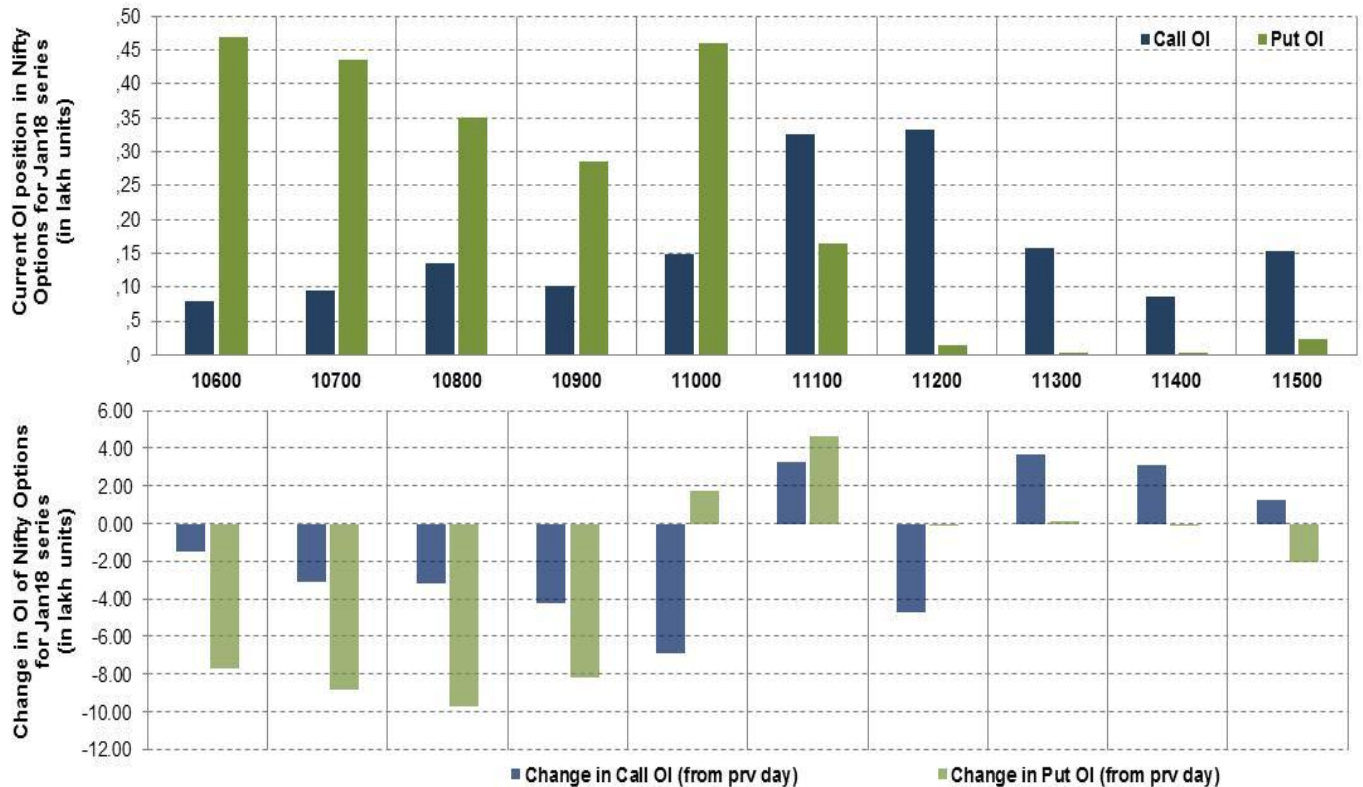
Nifty Futures



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 11,200 SP from the Jan month expiry was the most active call with a reduction of 0.48 million in open interest.
- Among Nifty puts, 10,600 SP from the Jan month expiry was the most active put with a reduction of 0.77 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (3.32mn) and that for Puts was at 10,600 SP (4.69).

Nifty Technical & Indices Levels

1-Nifty 50 - 24/01/18
 Avg Avg



Nifty Cash prices have settled at 11086.0 up by 0.02% from its previous close. On the upper side it has resistance of 11150 and 11200 levels, while lower side it has support of 11000 and 10950 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	13,494,000	7,530,000	-44.20	172.85	1.98
LUPIN	8,310,000	4,633,800	-44.24	957.60	2.04
SUNPHARMA	29068600	13744500	-52.72	586.55	1.02
FORTIS	21693000	9901500	-54.36	154.15	2.56
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
IBULHSGFIN	13,895,600	7,636,000	-45.05	1362.40	-1.49
LT	11,003,250	6,014,250	-45.34	1398.40	-0.59
DALMIABHA	597,000	319,200	-46.53	3007.25	-0.73
APOLLOHOSP	542,500	275,500	-49.22	1114.15	-3.17

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