

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11070	10972	11021	11058	11107	11145	Buy	Buy	Buy
Sensex	36050	35617	35834	36040	36257	36464	Buy	Buy	Buy
Nifty Futures	11065	10969	11017	11059	11107	11149	Buy	Buy	Buy
Bank Nifty	27446	27002	27224	27373	27595	27745	Buy	Buy	Buy
CNX IT	13118	12862	12990	13125	13252	13387	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36050.4	-111.2	-0.31
NIFTY	11069.6	-16.35	-0.15
MIDCAP	17841.2	-134.6	-0.75
SMLCAP	19342.2	-132.8	-0.68
BSEFMC	10936.5	-58.76	-0.53
AUTO	25670.0	-305.2	-1.18
POWER	2347.5	-26.66	-1.12
REALTY	2649.5	-40.89	-1.52
BSE IT	12688.5	-145.4	-1.13
BANDEX	31082.1	-35.77	-0.11
OILGAS	16241.1	-57.71	-0.35
METAL	12688.5	-145.4	-1.13

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-18 EUR-INR	78.95	78.55	0.54
29-Jan-18 USD-INR	63.56	63.68	-0.18
29-Jan-18 GBP-INR	90.64	89.80	0.99
29-Jan-18 JPY-INR	58.32	58.14	0.33

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9092	8155	937
DII	6757	7722	(966)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping six day winning streak, Indian equity benchmarks ended the January F&O expiry session on pessimistic note with marginal cut on Thursday, as traders opted to remain on sidelines ahead of Union Budget 2018-19, to be announced on February 1, 2018. Markets made cautious start to the day as traders shrugged off private report which enlightened that waning effects from the Goods and Services Tax (GST) impact will help push the Indian GDP growth to 7% in FY19. The report added that the growth has slid from previous year's 7.1% to 6.5% in FY18 due to the implementation of the GST. But as some of the short-run disruptions caused by GST got ironed out, the firm expects growth to rise in the next couple of years. Traders also paid no heed to report that the Department of Industrial Policy and Promotion (DIPP) notified easing of Foreign Direct Investment (FDI) rules for several sectors, including single brand retail, non-banking financial companies and construction.

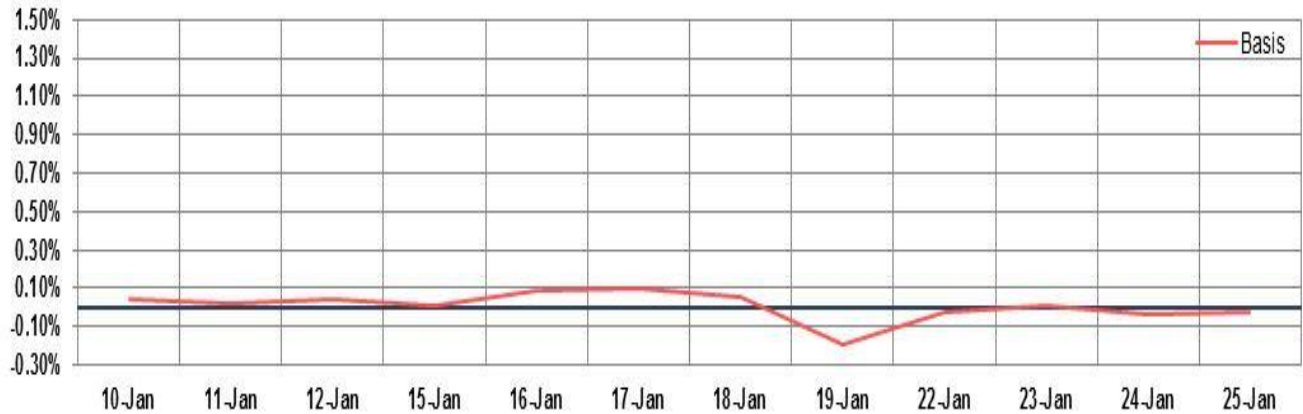
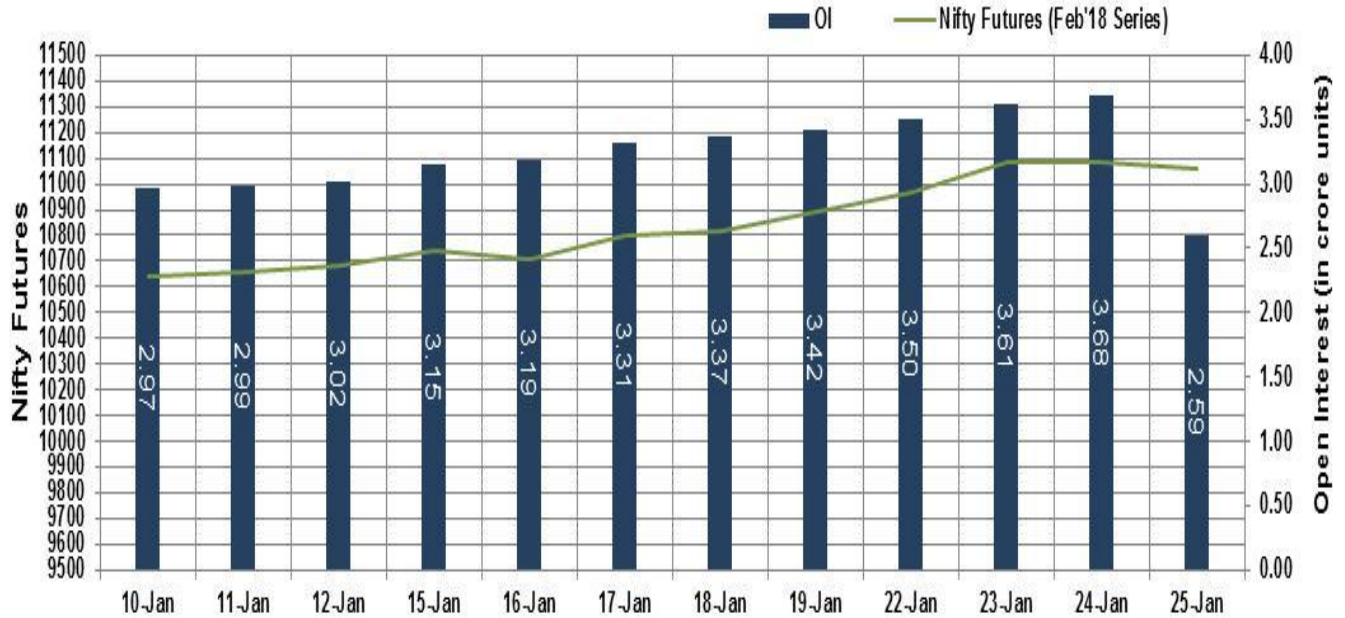
On the global front, European markets were trading in green in early deals amid investors waiting to see how the European Central Bank would react to a fast-rising euro. Asian markets ended mostly in red, on renewed worries over Donald Trump's America First policies and other protectionist measures like tax cuts.

Market Turnover & FII Derivative Data

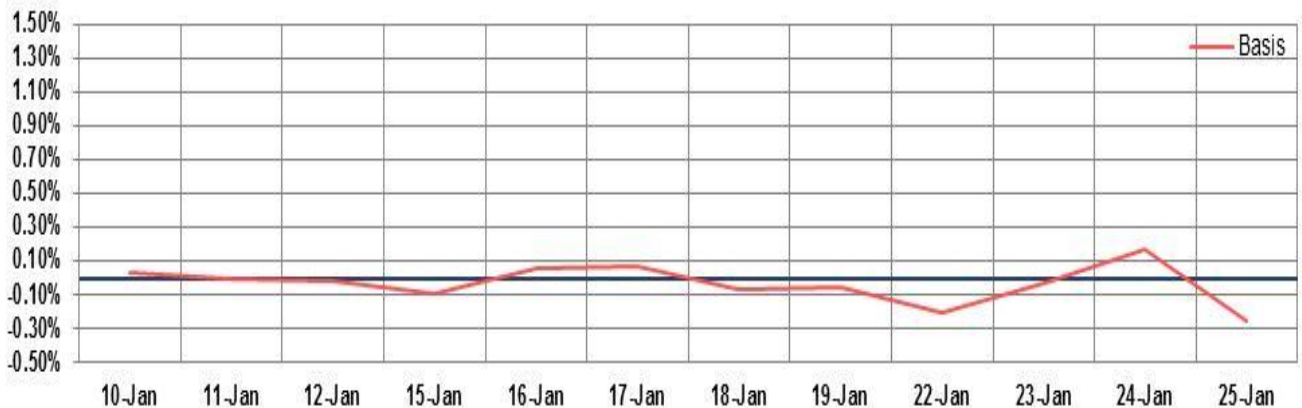
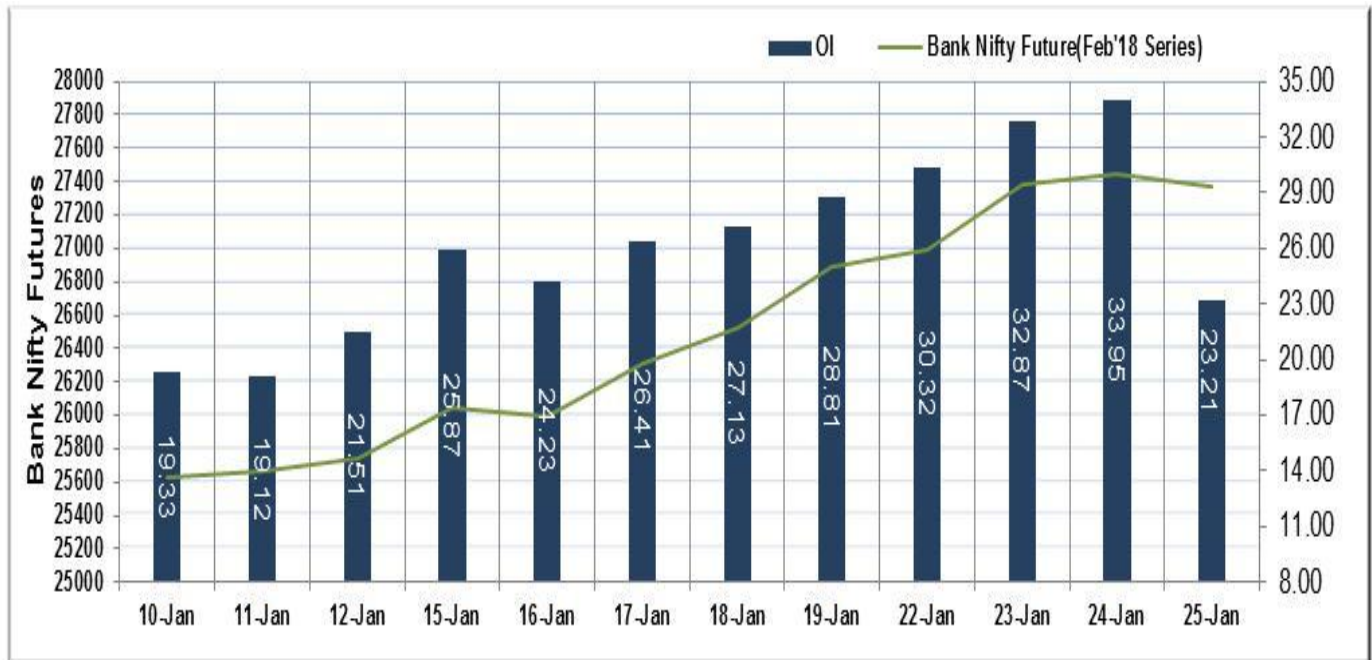
Market TO	Current	Previous	Net%
BSE CASH	4791	6102	(21)
NSE CASH	45562	42329	8
NSE FO	1750208	1041405	68

FII Derivatives	Buy	Sell	Net
Ind. Futures	11019	7075	3945
Ind. Options	132147	130114	2033
Stk. Futures	39245	38128	1116
Stk. Options	4761	4394	366

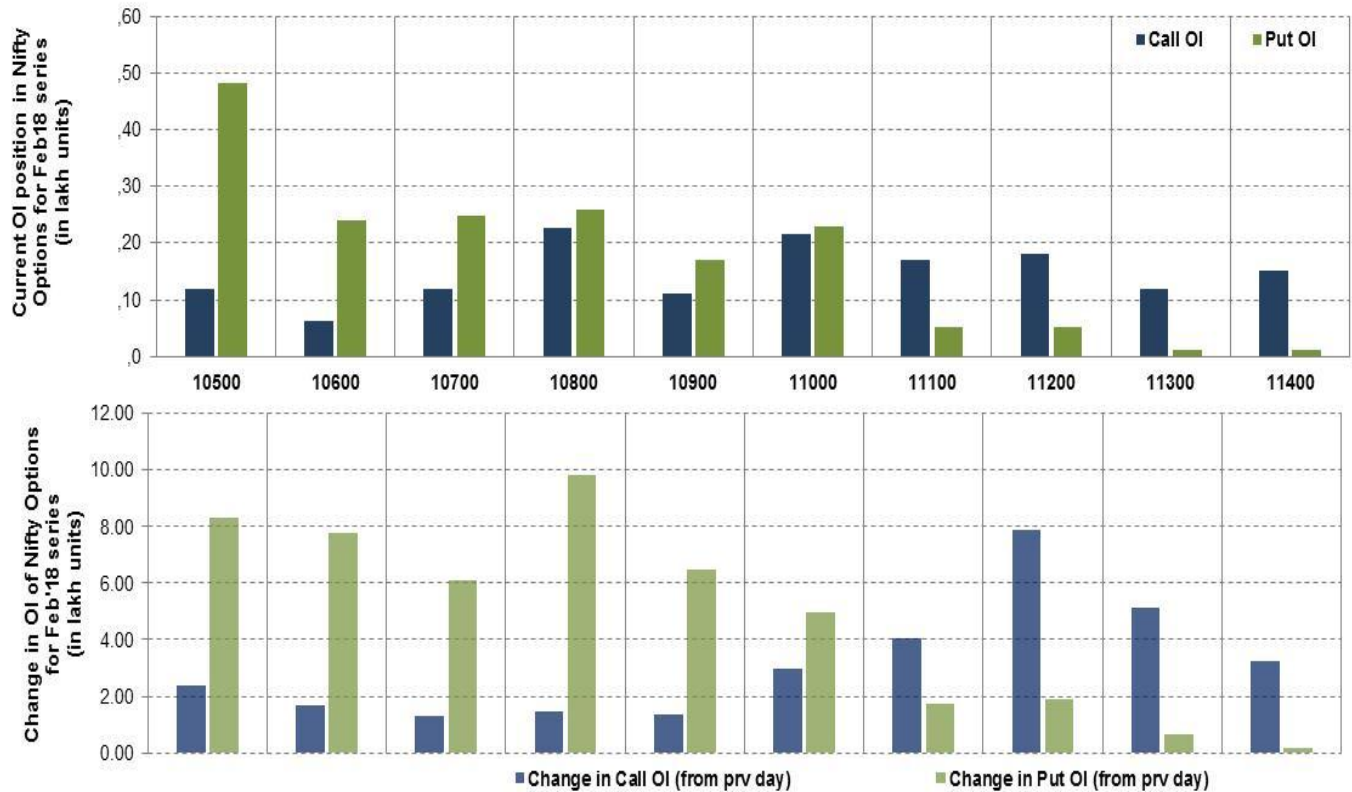
Nifty Futures



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 10,800 SP from the Feb month expiry was the most active call with an addition of 0.15 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.83 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.26mn) and that for Puts was at 10,500 SP (4.83).

Nifty Technical & Indices Levels

1-Nifty 50 - 25/01/18
 Avg Avg



Nifty Cash prices have settled at 11069.65 up by 0.15% 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
ADANIPOWER	69,860,000	14,020,000	-79.93	38.25	1.86
FORTIS	9,901,500	1,974,000	-80.06	157.00	1.85
JISLJAEQS	21528000	4023000	-81.31	145.65	0.48
JPASSOCIAT	96458000	15096000	-84.35	22.00	1.38
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
EQUITAS	11,433,600	2,320,000	-79.71	145.90	-2.47
HDIL	16,578,000	3,294,000	-80.13	59.35	-0.34
GMRINFRA	175,500,000	30,780,000	-82.46	22.85	-1.08
EXIDEIND	7,664,000	1,276,000	-83.35	227.00	-2.51

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