

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11050	10981	11015	11068	11103	11155	Sell	Buy	Buy
Sensex	36034	35808	35921	36106	36219	36405	Sell	Buy	Buy
Nifty Futures	11072	11014	11043	11082	11111	11150	Sell	Buy	Buy
Bank Nifty	27269	27099	27184	27327	27412	27555	Sell	Buy	Buy
CNX IT	13108	12973	13040	13139	13207	13306	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36033.7	-249.5	-0.69
NIFTY	11049.6	-80.75	-0.73
MIDCAP	17591.4	-118.9	-0.67
SMLCAP	18873.5	-255.5	-1.34
BSEFMC	10847.4	-36.26	-0.33
AUTO	25956.8	-124.0	-0.48
POWER	2327.6	-2.47	-0.11
REALTY	2610.6	-21.11	-0.80
BSE IT	12697.2	-137.9	-1.07
BANDEX	30861.3	-264.5	-0.85
OILGAS	16290.5	187.3	1.16
METAL	15622.2	-98.86	-0.63

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-18 EUR-INR	78.87	78.92	-0.07
29-Jan-18 USD-INR	63.54	63.68	-0.02
29-Jan-18 GBP-INR	89.79	90.68	-0.98
29-Jan-18 JPY-INR	58.40	58.29	0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	416	1383	56
BSE	800	2046	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6183	6288	(106)
DII	4636	4918	(282)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a daunting day of trade for Indian equity benchmarks, with frontline gauges settling below their crucial 36,100 (Sensex) and 11,050 (Nifty) levels. Markets kick-started the session on pessimistic note, as traders remained concerned over valuations after recent strong gains. Traders also remained on sidelines ahead of upcoming budget, as this will be the last full year budget of the government before next year's Lok Sabha election. Afterwards, markets traded in a tight band throughout the session, as sentiments remained dampened with Chief Economic Adviser Arvind Subramanian's statement that the scope for the Reserve Bank of India (RBI) to lower interest rate may be limited with growth picking up and inflation hardening.

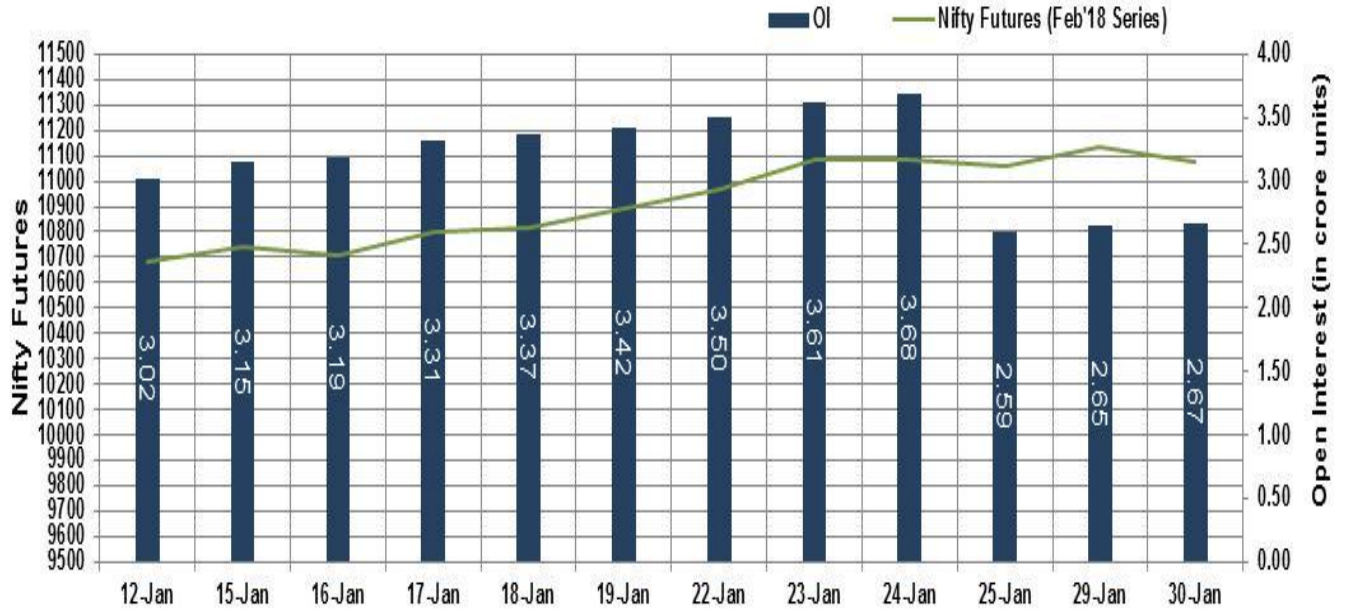
Weak opening in European markets too dampened sentiments as global markets took a risk-averse turn, with cyclical sectors including mining and financials suffering the sharpest losses. Gross Domestic Product (GDP) in the euro zone rose as expected in the fourth quarter. The GDP rose a seasonally adjusted 0.6% in the final three months of 2017. Asian markets ended in red, as oil extended declines and US bond yields rose to their highest levels in nearly four years.

Market Turnover & FII Derivative Data

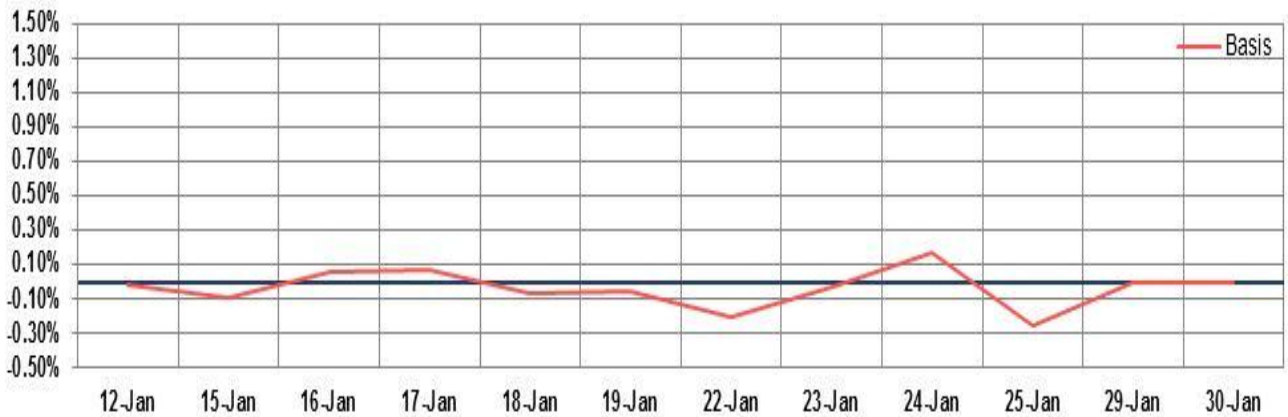
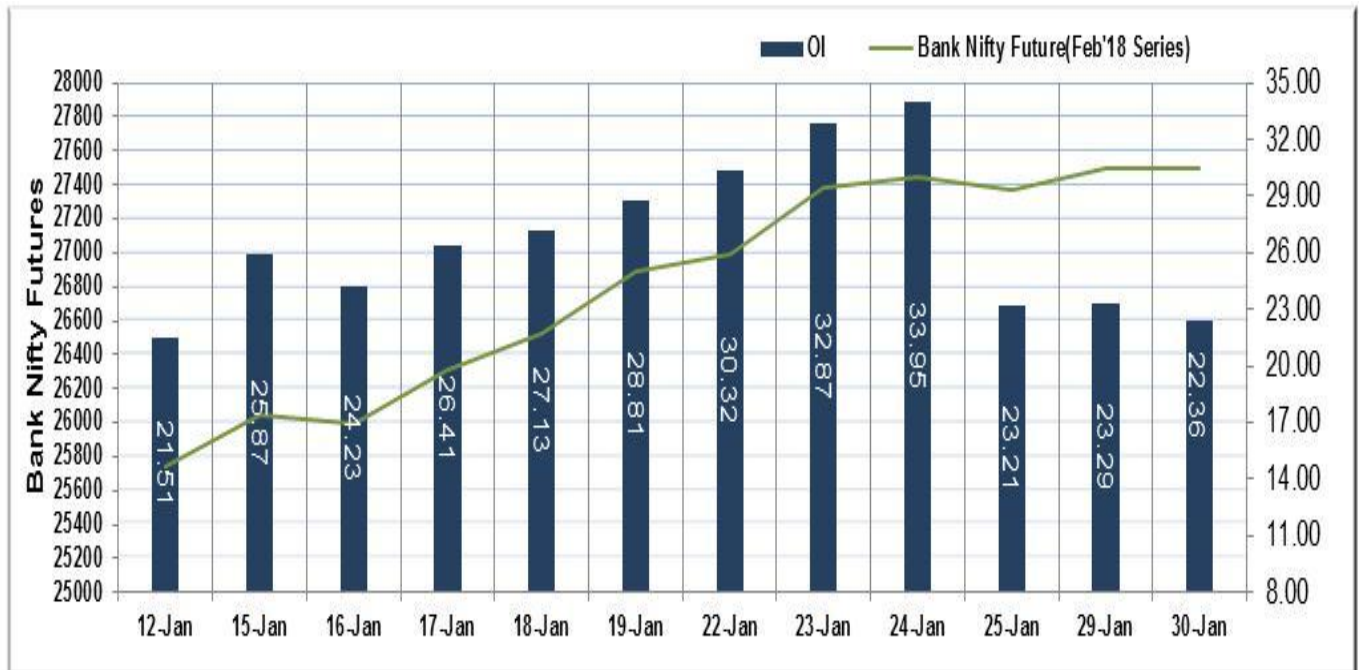
Market TO	Current	Previous	Net%
BSE CASH	5285	5411	(2)
NSE CASH	34631	35516	(2)
NSE FO	352936	319545	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	1514	2954	(1441)
Ind. Options	41754	40532	1222
Stk. Futures	10269	9582	687
Stk. Options	6199	6176	24

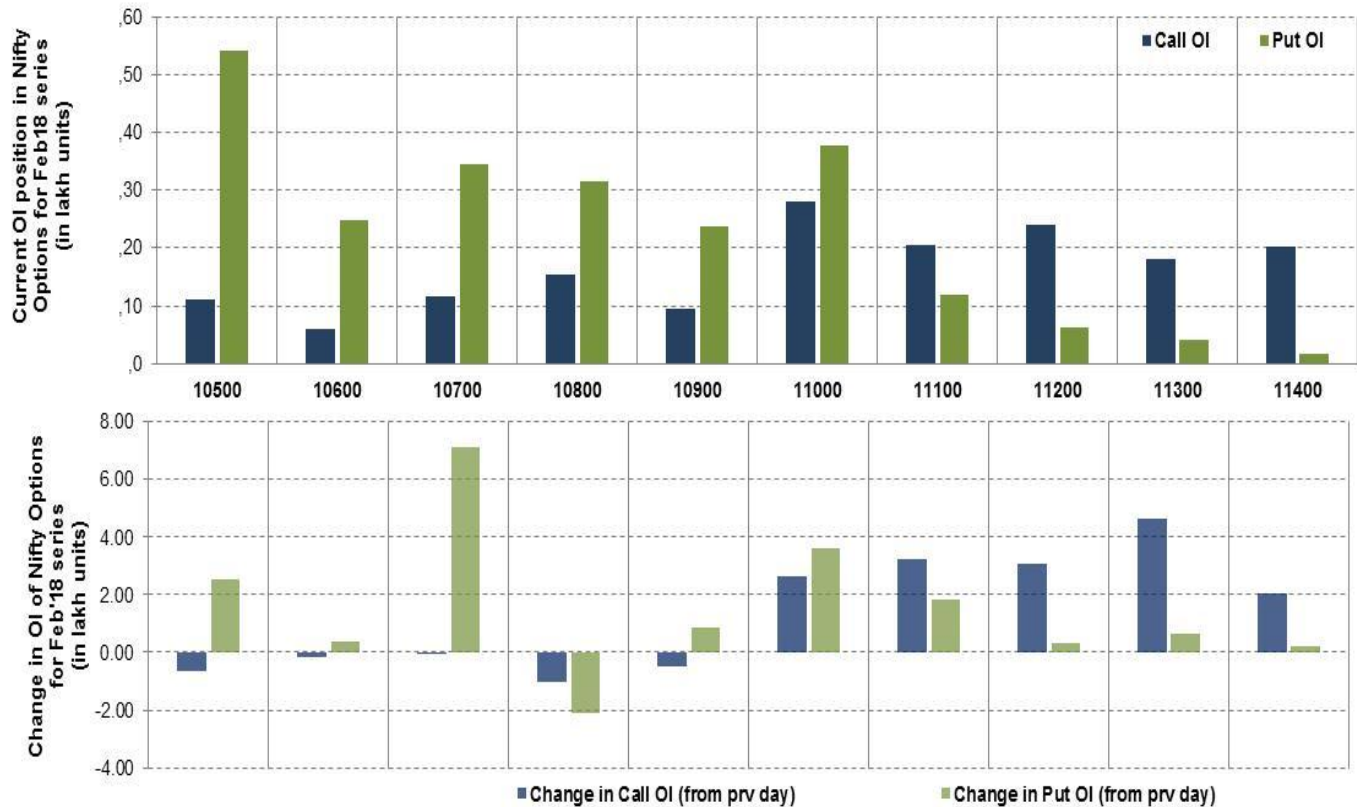
Nifty Futures



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 Feb month expiry was the most active call with an addition of 0.27 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.79mn) and that for Puts was at 10,500 SP (5.40).

Nifty Technical & Indices Levels

1-Nifty 50 - 30/01/18
 Avg Avg



Nifty Cash prices have settled at 11049.65 down by 0.73% from its previous close. On the upper side it has resistance of 11100 and 11500 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
IOC	11,505,000	16,932,000	47.17	397.60	2.37
RCOM	73,948,000	90,328,000	22.15	30.30	10.99
BPCL	8,206,200	9,030,600	10.05	478.70	2.45
KPIT	14,332,500	15,606,000	8.89	220.40	5.00
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	1,544,400	1,469,600	-4.84	252.10	0.68
MINDTREE	2,161,200	2,028,000	-6.16	765.10	0.29
BALKRISIND	1,399,200	1,312,000	-6.23	1157.80	4.26
HINDPETRO	26,971,880	25,248,820	-6.39	389.90	3.48
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	339,200	404,800	19.34	767.55	-1.85
JUSTDIAL	2,867,200	3,344,600	16.65	521.05	-7.55
WOCKPHARMA	3,499,200	4,016,700	14.79	827.85	-9.13
ARVIND	5,032,000	5,680,000	12.88	427.30	-2.19
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	27,980,000	27,220,000	-2.72	193.65	-0.15
KOTAKBANK	12,218,400	11,875,200	-2.81	1093.10	-1.77
VEDL	41,440,000	40,243,000	-2.89	341.90	-1.41
CHOLAFIN	1,124,500	1,084,000	-3.60	1283.95	-2.44

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