

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty         | 10505 | 10415 | 10460 | 10486 | 10531 | 10558 | Buy   | Buy    | Buy     |
| Sensex        | 33970 | 33729 | 33849 | 33922 | 34043 | 34116 | Buy   | Buy    | Buy     |
| Nifty Futures | 10526 | 10435 | 10481 | 10509 | 10554 | 10582 | Buy   | Buy    | Buy     |
| Bank Nifty    | 25463 | 25241 | 25352 | 25421 | 25532 | 25601 | Buy   | Buy    | Buy     |
| CNX IT        | 11591 | 11472 | 11532 | 11570 | 11629 | 11667 | Buy   | Buy    | Buy     |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 33969.6 | 176.3  | 0.52  |
| NIFTY            | 10504.8 | 61.60  | 0.59  |
| MIDCAP           | 17945.6 | 126.3  | 0.71  |
| SMLCAP           | 19515.6 | 170.2  | 0.88  |
| BSEFMC           | 10635.0 | -0.26  | 0.00  |
| AUTO             | 26390.4 | -28.12 | -0.11 |
| POWER            | 2420.7  | 8.02   | 0.33  |
| REALTY           | 2599.8  | -5.68  | -0.22 |
| BSE IT           | 11157.3 | 1.01   | 0.01  |
| BANDEX           | 28777.5 | 144.6  | 0.51  |
| OILGAS           | 16223.3 | 128.2  | 0.80  |
| METAL            | 15578.3 | 420.5  | 2.77  |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Jan-18 EUR-INR | 76.70 | 76.65    | 0.08  |
| 29-Jan-18 USD-INR | 63.56 | 63.71    | -0.23 |
| 29-Jan-18 GBP-INR | 86.71 | 86.50    | -0.38 |
| 29-Jan-18 JPY-INR | 56.53 | 56.82    | -0.53 |

| Advance/ Decline | Adv  | Dec  | Un Ch. |
|------------------|------|------|--------|
| NSE              | 1149 | 639  | 49     |
| BSE              | 1915 | 1002 | 101    |

| FII/DII Capital Mkt* | Buy  | Sell | Net |
|----------------------|------|------|-----|
| FII                  | 4624 | 4412 | 212 |
| DII                  | 3817 | 3491 | 325 |

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Thursday turned out to be a fabulous day of trade of Indian equity benchmarks, with frontline gauges recapturing their crucial 10,500 (Nifty) and 33,900 (Sensex) levels amid firm global cues. After a positive start, there appeared not even an iota of profit booking in the session with benchmarks fervently gaining from strength to strength to end near intraday highs, as investors continued hunt for fundamentally strong stocks. Sentiments remained upbeat 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 DIPAM (Department of Investment and Public Asset Management) 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. The amendments were made in the MCA to attract more investments in the port sector and are expected to clear the hurdles created by some of the provisions in the current model concession agreement.

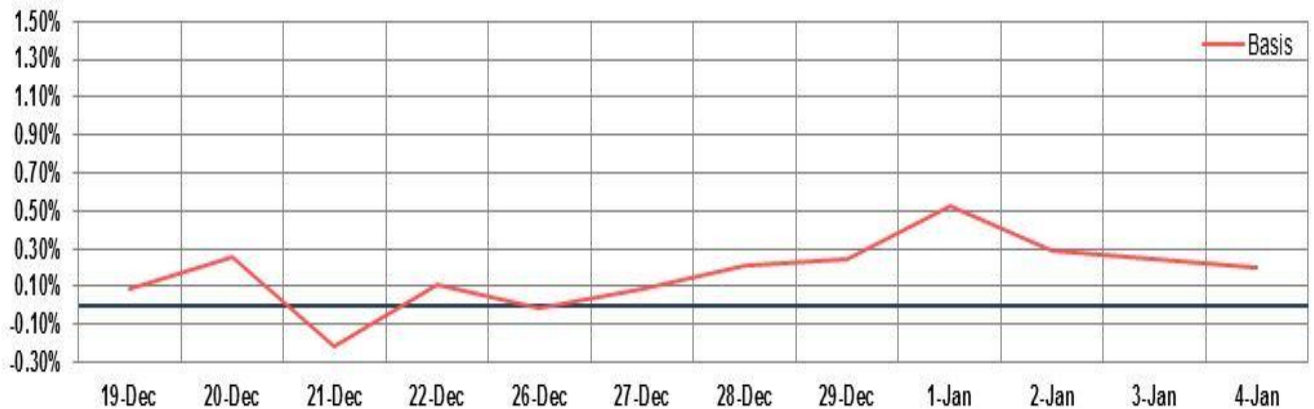
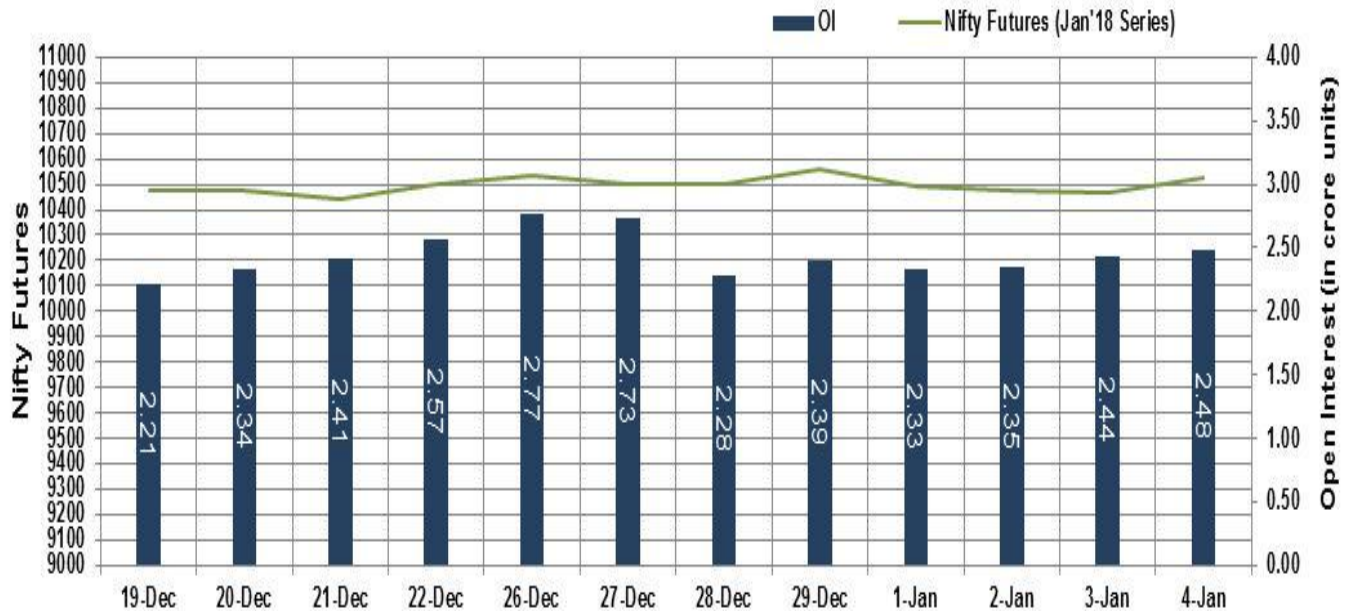
Firm opening in European counters too aided sentiments, as investors reacted to robust economic data from both sides of the Atlantic, while oil prices hovered around two-and-a-half year highs amid unrest in Iran. Asian markets ended mostly in green with Japanese manufacturing activity expanding at the fastest pace in almost four years in December as new orders accelerated.

## Market Turnover & FII Derivative Data

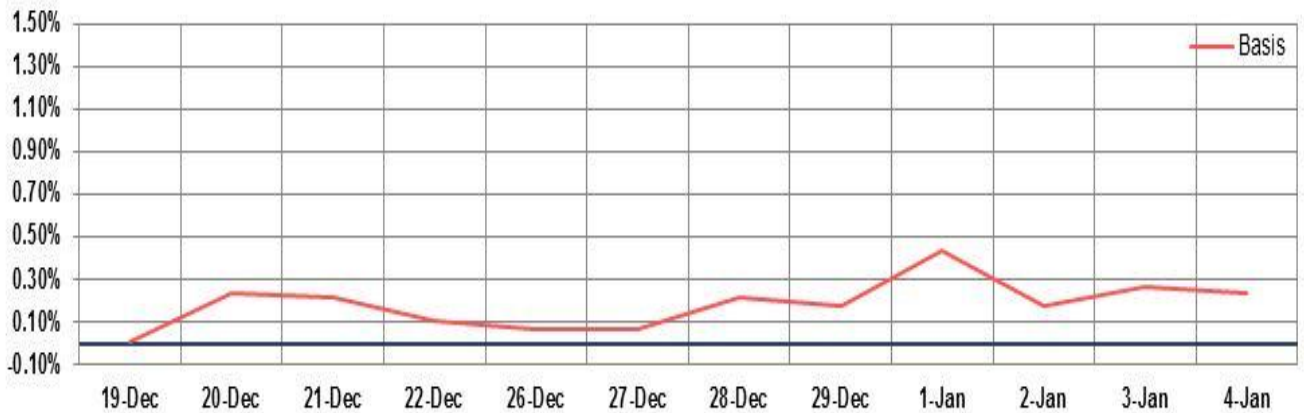
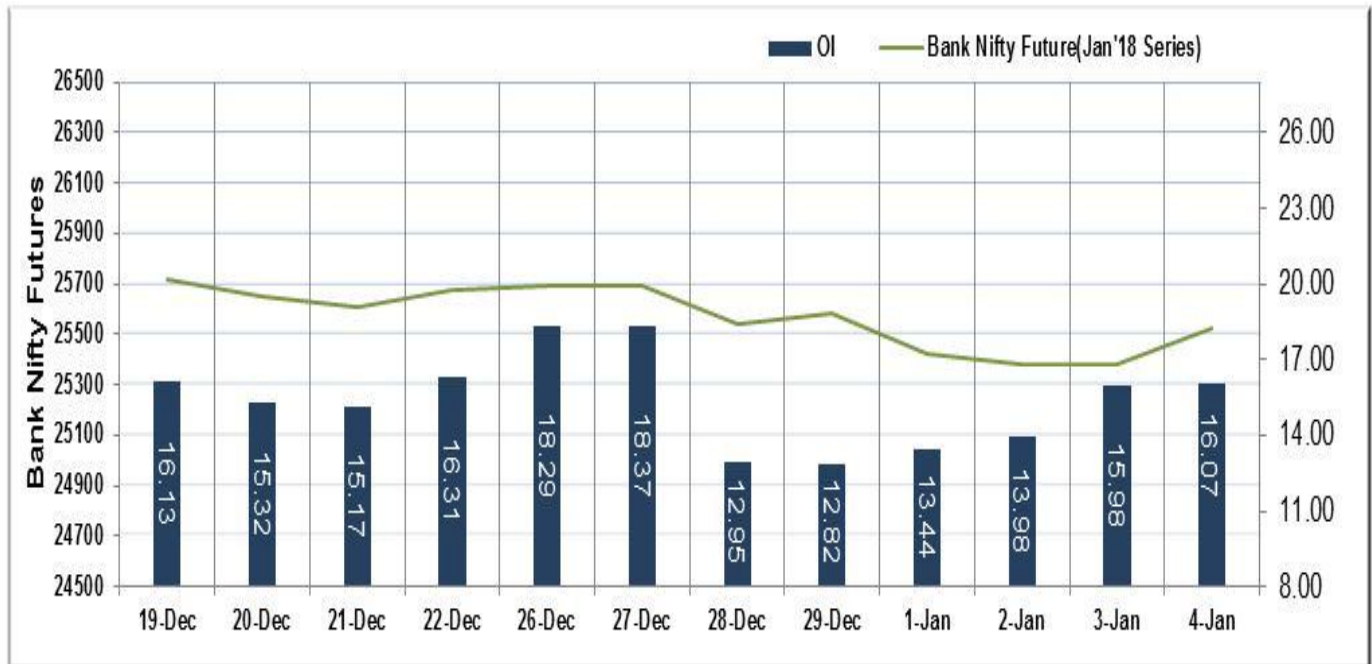
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 5582    | 5009     | 11   |
| NSE CASH  | 36893   | 31952    | 15   |
| NSE FO    | 1036180 | 525119   | 97   |

| FII Derivatives | Buy   | Sell  | Net   |
|-----------------|-------|-------|-------|
| Ind. Futures    | 841   | 1289  | (448) |
| Ind. Options    | 72738 | 71741 | 997   |
| Stk. Futures    | 9215  | 9323  | (108) |
| Stk. Options    | 6498  | 6486  | 12    |

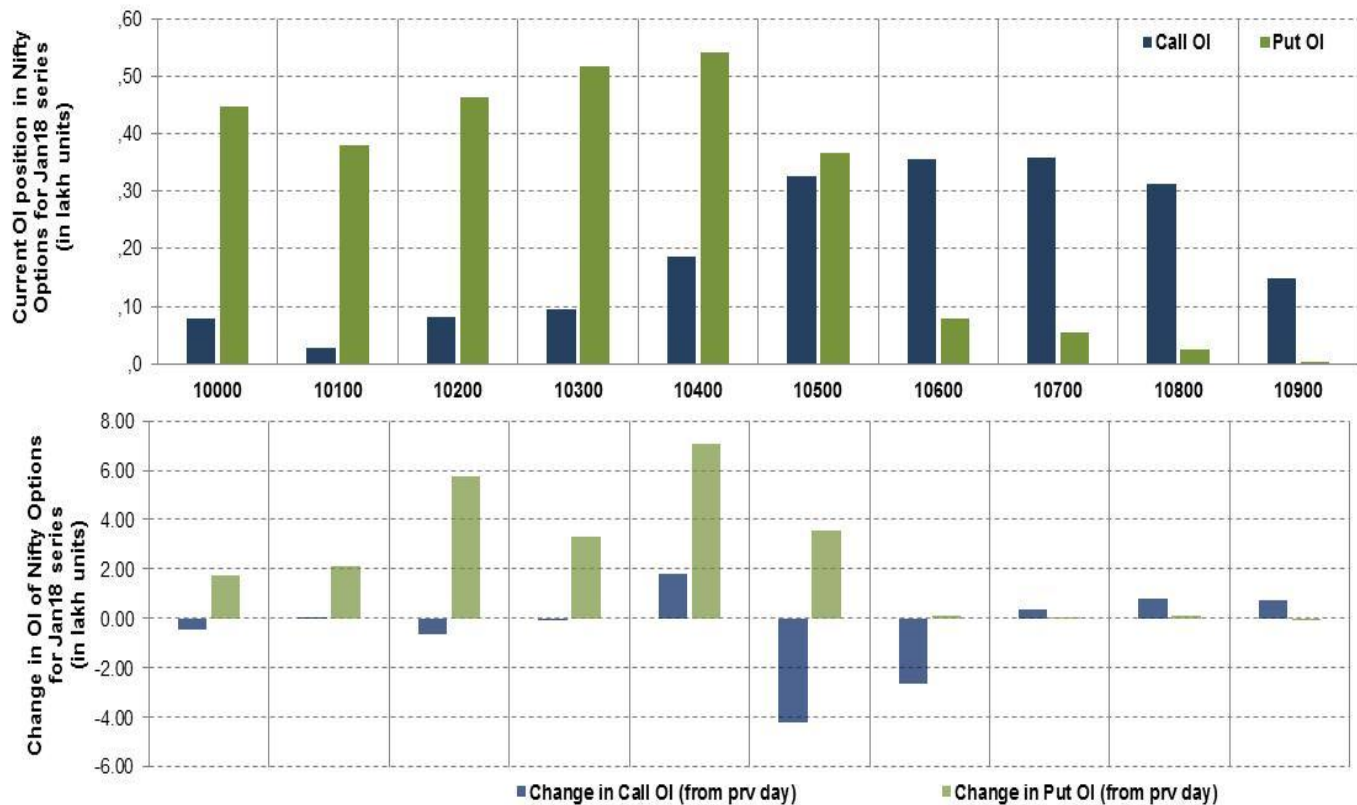
## Nifty Futures



## 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 10,700 SP from the Jan month expiry was the most active call with an addition of 0.03 million in open interest.
- Among Nifty puts, 10,400 SP from the Jan month expiry was the most active put with an addition of 0.71 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (3.57mn) and that for Puts was at 10,400 SP (5.40).

## Nifty Technical & Indices Levels

1-Nifty 50 - 04/01/18  
 Avg Avg



Nifty Cash prices have settled at 10504.8 up by 0.59% from its previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10450 and 10400 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 |
| JISLJALEQS                             | 49,032,000 | 57,654,000 | 17.58     | 137.00  | 5.96        |
| IDBI                                   | 25,250,000 | 29,010,000 | 14.89     | 64.75   | 8.28        |
| ALBK                                   | 16,870,000 | 18,460,000 | 9.43      | 74.00   | 2.14        |
| HCC                                    | 60,540,000 | 65,820,000 | 8.72      | 41.85   | 2.83        |
| Short-Covering ↓ Open Interest ↑ Price |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| TORNTPHARM                             | 393,500    | 370,000    | -5.97     | 1400.90 | 0.99        |
| ONGC                                   | 39,885,000 | 37,492,500 | -6.00     | 199.00  | 2.37        |
| ASHOKLEY                               | 64,092,000 | 59,976,000 | -6.42     | 127.15  | 1.84        |
| UJJIVAN                                | 7,825,600  | 7,304,000  | -6.67     | 407.25  | 1.70        |
| Fresh Shorts ↑ Open Interest ↓ Price   |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| RNAVAL                                 | 25,344,000 | 29,727,000 | 17.29     | 58.10   | -1.36       |
| BATAINDIA                              | 1,961,300  | 2,212,100  | 12.79     | 771.65  | -0.67       |
| BEL                                    | 21,448,350 | 23,042,250 | 7.43      | 181.10  | -0.52       |
| BPCL                                   | 9,453,600  | 10,058,400 | 6.40      | 494.00  | -0.71       |
| Long Unwinding ↓ Open Interest ↓ Price |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| JETAIRWAYS                             | 7,479,600  | 7,339,200  | -1.88     | 868.55  | -0.69       |
| NESTLEIND                              | 124,500    | 120,700    | -3.05     | 7888.80 | -0.16       |
| JUBLFOOD                               | 2,733,000  | 2,628,500  | -3.82     | 1844.60 | -0.52       |
| HEROMOTOCO                             | 1,485,200  | 1,428,200  | -3.84     | 3759.05 | -0.19       |

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