

Technical Report

Closing Brief

Benchmark indices in yesterday's session finally ended the 4 days winning streak amid lack of fresh triggers in the market. Nifty finally ended the day at 9888.70 levels down by 26.20 points or -0.26%.

Technical Build up

- ❖ Bearish candle with increase in volume
- ❖ Buy crossover in oscillators.
- ❖ Lower band of Bollinger exist at 9709
- ❖ Crucial moving average of 20/50 SMA are at 9972 and 9944
- ❖ 200 SMA trend deciding level exist at 9302

Outlook for the day

Indian Equity market ended marginally lower and settled below 9900, indicates normal profit taking after the recent bounce. Concerns about foreign capital flying out remained. On the macro front, services sector activity expanded for the first time in three months in September. The Nikkei India services purchasing managers' index stood at 50.7 in September from 47.5 in August. On the technical front, Nifty bearish candle on the daily chart and slipped below its crucial support level of 50-days exponential moving average (DEMA) and 9900. During the day immediate support is placed around 9835 levels and the next support is placed around 9785 levels. On the higher side, the immediate resistance is placed around 9950 levels and the next resistance is placed around 10000 levels. On the option front maximum Put OI is at 9800 followed by 9700 strike while maximum Call OI is intact at 10000 followed by 9900 strike

Technical & Derivative Report

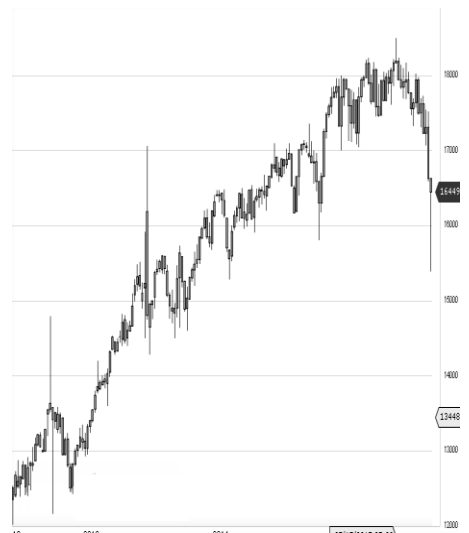
World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	22775	113	0.50
Nasdaq	6585	50	0.78
S&P 500	2552	14	0.56
FTSE 100	7507	40	0.54
DAX	12968	-2	-0.02
Hang Seng	28474	95	0.34
Nikkei	20672	44	0.22
Sensex	31592	-79	-0.25
Nifty	9888	-26	-0.26

Commodity /Forex	LTP	Daily 1.1Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1271.50	-1.70	-0.13
Silver (\$/Oz)	16.64	-	0.01
Copper(USD/lb.)	304.85	0.20	0.07
Brent Crude(USD/bbl)	56.91	-0.09	-0.16
USD/INR	65.14	0.13	0.21
USD/YEN	112.83	0.01	0.01
USD/EUR	1.1713	0.0002	0.02

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	31415	31250	31592	31800	31965
Nifty	9835	9785	9888	9950	10000
Nifty (Fut)	9855	9805	9908	9970	10020

Pivot Level	
Sensex	31642
Nifty	9905

US: US Market hit record highs Thursday as the S&P 500 completed its longest winning streak in four years. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Increase in OI with Increase in Price (Long Buildup)						Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)	Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
JUBLFO						POWER	1568000	1941200			
OD	1775000	2315500	30.5	1490.3	5.4	GRID	0	0	23.8	206	[1.6]
RAMCO						ENGINE	1094450	1218350			
CEM	388800	463200	19.1	707.6	1.6	RSIN	0	0	11.3	147.65	[2.3]
NIITTEC						ICICIPR					
H	730500	849000	16.2	563.1	2.4	ULI	5116800	5638100	10.2	400	[3.1]
RBLBAN							1240910	1341890			
K	4212000	4761000	13	515.6	0.7	TECHM	0	0	8.1	450	[3.3]
TATAEL							2412450	2588850			
XSI	1449600	1625600	12.1	832	3.6	L&TFH	0	0	7.3	194.65	[0.5]

Nifty declined by 0.26% with Nifty future added 10.5 lakh shares in open interest and stock future added 431.7 Lakh shares in open interest.

- Nifty PCR decreased to 1.26 from 1.29
- Total Nifty Calls added 21.2 lakh shares in open interest.
- Total Nifty Puts added 8.1 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct series is at 10000 and 9800 put.
- FII's sold net Rs.656.5 Cr(provisional), while DIIs bought net Rs.519.03 Cr in cash market.
- FII bought net Rs.1291.98 Cr in F&O
- Securities in Ban Period: BEML, DHFL, IBREALEST, JPASSOCIAT & JSWENERGY

Nifty Tracker

PARTICULARS	05/10/2017	04/10/2017	03/10/2017	29/09/2017
Spot	9888.7	9914.9	9859.5	9788.6
% Change in Spot	-0.26%	0.56%	0.72%	0.20%
Nifty(FUT) Oct	9908.7	9930.45	9868.45	9800.55
Nifty(FUT) Oct Vol.	84589	121377	89203	134714
Nifty(FUT) Oct - OI	23367075	22427625	21244125	20509050
Nifty(FUT) Nov	9939.1	9955.2	9901.45	9836.55
Nifty(FUT) Nov Vol.	5091	4775	4248	4771
Nifty(FUT) Nov - OI	1148175	1046775	966000	887775

Trade Statistics for 05/10/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	1,45,664	12061	-
NSE Stock Futures	5,10,248	37034	-
NSE Index Options	84,68,589	7,89,983.57	-
NSE Stock Options	2,96,285	22439	0.42
NSE F&O Total Turnover	94,20,786	861,517	0.84
NSE Cash Turnover	-	25,106.21	-
BSE Cash Turnover	-	3348.15	-
Total Turnover	-	889972	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	05/10/2017		04/10/2017		03/10/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-490	-415	802	1069	324	527
Index option	1505	-746	-188	1776	203	1063
Stock Future	129	293	1170	1668	1745	1604
Stock option	149	764	49	433	-54	513
Total	1293	-104	1833	4946	2218	3708

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	05/10/2017	04/10/2017	03/10/2017	29/09/2017	28/09/2017
Index Futures	869	1412	1072	-10315	5176
Index Options	1827	2432	2600	-15523	8462
Stock Futures	17294	18584	11279	-80635	11626
Stock Options	1805	1321	1831	-17715	622
F&O Total	21795	23749	16782.09	-124188.67	25885.52

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
26-Oct-17	10000	CE	54.45	182801	4777275	467475
26-Oct-17	10200	CE	11.1	64024	3031200	451725
26-Oct-17	9900	CE	103.2	111693	3637500	305775
26-Oct-17	10100	CE	24.9	117754	3479325	288750
31-Dec-20	9900	PE	565.6	3345	586800	250800
26-Oct-17	9800	PE	63.9	138937	4686825	195600
26-Oct-17	9950	CE	76.85	20764	463650	194550
26-Oct-17	10300	CE	5.2	36462	2260875	175050
26-Oct-17	9300	PE	6.7	12009	1358175	144375
30-Nov-17	10200	CE	56	6992	553350	144375

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
26-Oct-17	9700	PE	40.9	79682	3787800	-282675
26-Oct-17	11000	CE	0.7	4578	1452300	-218625
26-Oct-17	10200	PE	294.9	2661	764775	-71925
26-Oct-17	9700	CE	241.85	5117	958800	-69000
26-Oct-17	9800	CE	166.35	24563	1906725	-68925
26-Oct-17	9000	PE	3.1	10192	1639425	-58725
26-Oct-17	10300	PE	391.25	1311	472725	-40500
26-Oct-17	10100	PE	214.85	8833	587925	-40275
26-Oct-17	9850	PE	79	9316	322050	-38925
26-Oct-17	10500	PE	581.75	896	793950	-34575

Stock Option Open Interest Statistics

STOCK OPTIONS WITH HIGHEST ADDITION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
SUZLON	26-Oct-17	15	CE	0.75	428	7380000	5250000
SUZLON	26-Oct-17	17.5	CE	0.15	724	20520000	3210000
GMRINFRA	26-Oct-17	20	CE	0.1	164	11520000	2565000
ADANIPOWER	26-Oct-17	32.5	CE	0.65	533	4680000	2120000
PNB	26-Oct-17	120	PE	0.65	958	2495500	1841000
DHFL	26-Oct-17	650	CE	5.35	1462	1827000	1771500
GMRINFRA	26-Oct-17	17.5	CE	0.35	145	18090000	1755000
PNB	26-Oct-17	130	PE	3.25	934	2618000	1722000
SOUTHBANK	26-Oct-17	32.5	CE	0.5	274	5865957	1623909
RCOM	26-Oct-17	15	PE	0.35	397	6832000	1512000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
JPASSOCIAT	26-Oct-17	25	CE	0.15	71	13260000	-1700000
JPASSOCIAT	26-Oct-17	20	CE	1	65	17272000	-884000
JPASSOCIAT	26-Oct-17	22.5	CE	0.4	59	9248000	-612000
JPASSOCIAT	26-Oct-17	17.5	PE	0.65	13	4964000	-340000
MRPL	26-Oct-17	110	PE	0.25	254	9000	-288000
JPASSOCIAT	26-Oct-17	15	PE	0.2	12	4488000	-272000
TATAPOWER	26-Oct-17	67.5	PE	0.1	76	54000	-261000
IDEA	26-Oct-17	70	PE	1.1	135	623000	-224000
JISLJALEQS	26-Oct-17	87.5	PE	0.65	55	27000	-207000
ADANIANT	26-Oct-17	115	CE	9.7	130	384000	-192000

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