

Technical Report

Closing Brief

Markets opened in gap up on account of positive IIP data and CPI data released overnight and recorded a new all time high of 10191.90. Nifty created a new all time record in closing as well and shut the shop at 10167.45 up by 71.05 points or 0.70%.

Technical Build up

- ❖ Bullish candle with decrease in volume
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 10243
- ❖ Crucial moving average of 20/50 SMA are at 9977 and 9944
- ❖ 200 SMA trend deciding level exist at 9361

Outlook for the day

Indian Equity market rallied further and made a new record high today, thanks to encouraging macro-economic data and supportive global cues. Moreover, impressive CPI and IIP data have boosted the market sentiment. USDINR fell to 1-month low below 64 after a recent high of nearly 66. On the technical front, Nifty after the consolidating within a broad range for the past several weeks, the index is all set to surge higher in the uncharted territory and the recent price volume action adds up to the overall positive sentiment in the markets. During the day, immediate support around 10120 levels and next support at 10050 levels. Immediate resistance is around 10200 and next resistance is around 10250. On the option front maximum Put OI shifted from 9800 to 10000 followed by 10100 strike while maximum Call OI is intact at 10100 followed by 10000 strike



Increase in OI with Increase in Price (Long Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BHARTI	2697050	3275390			
ARTL	0	0	21.4	432.45	7.6
MCX	1219500	1474500	20.9	1146	0.9
PVR	625600	734800	17.5	1394	2.7
KTKBAN	2494320	2848480			
K	0	0	14.2	164.05	6.5
JPASSO	1.72E+0				
CIAT	8	1.9E+08	10.5	19.9	2.8

Increase in OI with Decrease in Price (Short Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
RAMCO					
CEM	453600	523200	15.3	688	[0.8]
UBL	920500	997500	8.4	848	[0.8]
ZEEL	6656000	7204600	8.2	512.45	[1.4]
FEDERA	5967500	6424000			
LBNK	0	0	7.7	117.65	[0.7]
PEL	1398000	1486800	6.4	2742.7	[0.4]

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	22871	30	0.13
Nasdaq	6605	14	0.22
S&P 500	2553	2	0.09
FTSE 100	7535	-20	-0.28
DAX	12991	8	0.07
Hang Seng	28742	248	0.87
Nikkei	21289	134	0.63
Sensex	32432	250	0.78
Nifty	10167	71	0.70

Commodity /Forex	LTP	Daily 1.1Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1304.10	-0.50	-0.04
Silver (\$/Oz)	17.39	-0.02	-0.12
Copper(USD/lb.)	312.00	-1.35	-0.43
Brent			
Crude(USD/bbl)	57.78	0.61	1.07
USD/INR	64.92	-0.16	-0.25
USD/YEN	112.05	0.23	0.21
USD/EUR	1.1802	-0.0018	-0.15

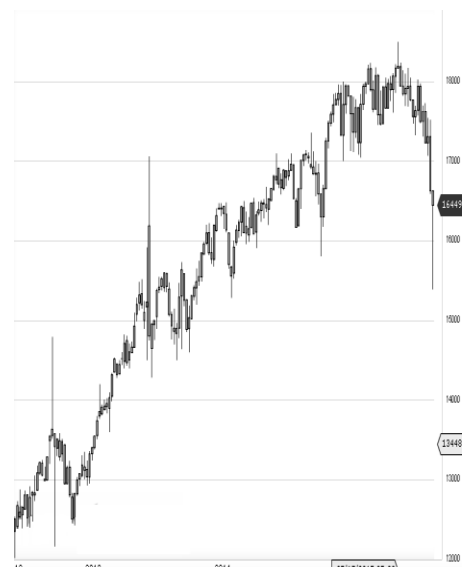
Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	32275	32045	32432	32550	32700
Nifty	10120	10050	10167	10200	10250
Nifty (Fut)	10145	10075	10192	10225	10275

Pivot Level

Sensex	32396
Nifty	10159

US: US Market reached record highs on Friday as investors bet on another strong earnings season. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Nifty gained by 0.70% with Nifty future added 4.8 lakh shares in open interest and stock future added 473.7 Lakh shares in open interest.

- Nifty PCR increased to 1.63 from 1.50
- Total Nifty Calls shaded 9.6 lakh shares in open interest.
- Total Nifty Puts added 61.3 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct series is at 10200 and 10000 put.
- FII's sold net Rs.1698.5 Cr(provisional), while DIIs bought net Rs.1590.13 Cr in cash market.
- FII bought net Rs.1204.34 Cr in F&O
- Securities in Ban Period: BEML, DHFL, IBREALEST, INFIBEAM, JPASSOCIAT, JSWENERGY, RCOM & RELCAPITAL

Nifty Tracker

PARTICULARS	13/10/2017	12/10/2017	11/10/2017	10/10/2017
Spot	10167.45	10096.4	9984.8	10016.95
% Change in Spot	0.70%	1.12%	-0.32%	0.28%
Nifty(FUT) Oct	10192.4	10111.4	9992.5	10035.7
Nifty(FUT) Oct Vol.	133120	115831	129457	59681
Nifty(FUT) Oct - OI	26660475	26359725	25267950	24231300
Nifty(FUT) Nov	10224.35	10140.6	10023.6	10067.4
Nifty(FUT) Nov Vol.	7141	4126	4293	2080
Nifty(FUT) Nov - OI	1382850	1262550	1187250	1177275

Trade Statistics for 13/10/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	2,39,318	20415	-
NSE Stock Futures	6,50,928	50042	-
NSE Index Options	58,27,418	5,09,952.78	-
NSE Stock Options	5,38,315	43543	0.45
NSE F&O Total Turnover	72,55,979	623,952	0.89
NSE Cash Turnover	-	29,800.05	-
BSE Cash Turnover	-	4,246.32	-
Total Turnover	-	657998	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	13/10/2017		12/10/2017		11/10/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	808	2310	263	1386	768	569
Index option	207	5499	-24	969	486	4306
Stock Future	363	1191	742	1630	885	-83
Stock option	-174	437	99	342	-37	223
Total	1204	9436	1080	4326	2102	5015

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	13/10/2017	12/10/2017	11/10/2017	10/10/2017	09/10/2017
Index Futures	879	1021	1729	757	479
Index Options	1150	2892	-1102	2443	1403
Stock Futures	-18126	16931	13341	6970	9547
Stock Options	622	933	1154	1326	1203
F&O Total	-15475	21777	15121.94	11495.24	12632.42

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	10100	PE	44.8	291478	4880250	2429625
26-Oct-17	10200	PE	75.9	146657	2316000	1481925
26-Oct-17	10150	PE	57.55	50027	902700	799275
26-Oct-17	10000	PE	28.55	265817	7074000	524700
26-Oct-17	10400	CE	9.95	102214	2132025	458850
30-Nov-17	10500	CE	39.3	17662	980850	440100
26-Oct-17	10200	CE	67.5	351030	3449025	352575
30-Nov-17	10200	PE	130.75	15621	1033350	351825
30-Nov-17	10000	PE	74.4	19387	1201950	336825
30-Nov-17	10100	PE	96.9	14455	730200	316800

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
26-Oct-17	10100	CE	132.75	180683	2371425	-1406475
26-Oct-17	10000	CE	214.1	59586	3129225	-665775
26-Oct-17	9900	CE	302.9	20446	2183925	-465300
26-Oct-17	9900	PE	19.65	181492	5526975	-432075
26-Oct-17	9800	PE	14.1	106883	5170500	-335400
26-Oct-17	9850	PE	16.85	19824	540525	-239400
26-Oct-17	10050	CE	177.8	9778	307200	-206625
30-Nov-17	9700	PE	32.1	12458	925875	-166800
26-Oct-17	9800	CE	400.75	7344	913725	-159150
26-Oct-17	9500	CE	696.05	2170	409725	-134775

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
JPASSOCIAT	26-Oct-17	20	CE	1.35	580	26044000	11424000
JPASSOCIAT	26-Oct-17	22.5	CE	0.6	783	19516000	9452000
JPASSOCIAT	26-Oct-17	20	PE	1.55	113	8296000	3740000
FEDERALBNK	26-Oct-17	120	CE	3.15	882	7810000	2530000
JPASSOCIAT	26-Oct-17	25	CE	0.2	701	14824000	2448000
RELIANCE	26-Oct-17	900	CE	12.8	9673	4781000	2406000
JPASSOCIAT	26-Oct-17	27.5	CE	0.05	75	5168000	1972000
IDEA	26-Oct-17	75	PE	0.7	1540	2590000	1848000
SOUTHBANK	26-Oct-17	30	PE	0.25	422	9246339	1690191
SOUTHBANK	26-Oct-17	27.5	PE	0.1	162	11831337	1657050

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
RCOM	26-Oct-17	20	CE	0.15	168	9352000	-2002000
SOUTHBANK	26-Oct-17	32.5	CE	0.95	1494	18128127	-1723332
RCOM	26-Oct-17	17.5	CE	0.4	256	5712000	-1372000
ICICIBANK	26-Oct-17	270	CE	5.8	2006	1716000	-1097250
TATASTEEL	26-Oct-17	700	CE	18.95	2855	1324000	-842000
SBIN	26-Oct-17	260	CE	2.1	5322	8721000	-786000
DHFL	26-Oct-17	650	CE	2.1	642	1081500	-738000
TATAMOTORS	26-Oct-17	430	CE	6.8	2975	1932000	-568500
IDFC	26-Oct-17	65	CE	2.4	217	2574000	-554400
JPASSOCIAT	26-Oct-17	17.5	CE	3	28	3808000	-544000

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