

Technical Report

Closing Brief

Benchmark indices in yesterday's session ended lower while tracking weaker Asian markets, which were weighed down by consumer, metal and pharma stocks. Nifty finally ended at 10118.05 levels down by 68.55 points or 0.67%.

Technical Build up

- ❖ Bearish candle with decrease in volume
- ❖ Sell crossover in oscillators.
- ❖ Lower band of Bollinger exist at 10101
- ❖ Crucial moving average of 20/50 SMA are at 10299 and 10120
- ❖ 200 SMA trend deciding level exist at 9584

Outlook for the day

Indian Equity market traded weak for yet another session and tested crucial support at 10100. Sentiment dampened on the news of widening trade deficit and that further deteriorated citing feeble global cues. Lacklustre earnings by some blue-chip companies also dampened investors sentiment. On the technical front, Nifty recorded a bearish candle for the third consecutive session, breached its crucial support level of 50-day exponential moving average (DEMA), lower highs - lower lows from last seven trading sessions got the short term trend to negative. The rising trendline support from 30th December now hangs around the psychological level of 10000. During the day support is placed around 10079 levels and the next support is placed around 10030 levels. While on the higher side, the immediate resistance is placed around 10179 levels and the next resistance is placed around 10229 levels. On the option front, maximum Put OI is at 10200 and 10000 strikes while maximum Call OI is at 10500 followed by 10400 strikes.

Technical & Derivative Report

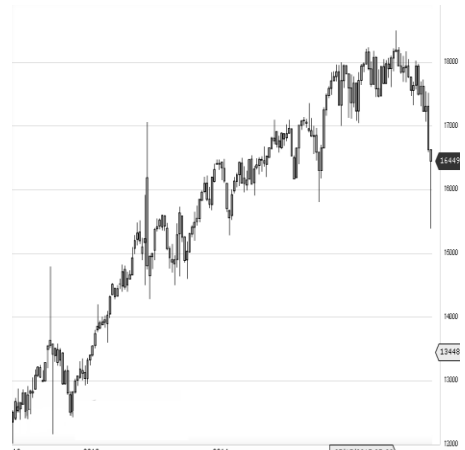
World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	23271	-138	0.59
Nasdaq	6706	-31	-0.47
S&P 500	2564	-14	-0.55
FTSE 100	7372	-41	-0.56
DAX	12976	-57	-0.44
Hang Seng	28960	108	0.38
Nikkei	22149	120	0.55
Sensex	32760	-181	-0.55
Nifty	10118	-68	-0.67

Commodity / Forex	LTP	Daily 1.1Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1278.80	1.10	0.09
Silver (\$/Oz)	16.99	0.01	0.08
Copper(USD/lb.)	306.00	0.55	0.18
Brent Crude(USD/bbl)	61.93	0.06	0.10
USD/INR	65.21	-0.21	-0.32
USD/YEN	112.88	-	-
USD/EUR	1.1788	-0.0003	-0.03

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	32620	32470	32760	32965	33130
Nifty	10075	10030	10118	10180	10230
Nifty (Fut)	10110	10065	10154	10215	10265

Pivot Level	
Sensex	32796
Nifty	10129

US: US Market closed lower on Wednesday as the current bull market showed signs of slowing down. 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.Ch g (%)	Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Ch g (%)
BALKRI	36240	41520				JETAIR	65376	79968			
SIND	0	0	14.6	2163	3.8	WAYS	00	00	22.3	691.05	[0.3]
JUBLFO	13950	15695						1.14E+	1.35E+		
OD	00	00	12.5	1720.7	1	RCOM	08	08	18.4	10.3	[10.8]
	11042	12274				DCBBA	54900	62100			
ICIL	500	500	11.2	122.65	8.6	NK	00	00	13.1	176.6	[2.8]
PAGEIN						VGUAR	27810	30660			
D	34200	38000	11.1	22720	3	D	00	00	10.3	225	[2.4]
MRF	64455	69450	7.8	68894	1.3		51562	56595			
						IGL	50	00	9.8	306.1	[2.9]

Nifty declined by 0.67% with Nifty future shaded 5.7 lakh shares in open interest and stock future shaded 32.1 Lakh shares in open interest.

- Nifty PCR decreased to 1.13 from 1.18
- Total Nifty Calls added 29.1 lakh shares in open interest.
- Total Nifty Puts shaded 6.9 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct series is at 10500 and 10200 put.
- FII's sold net Rs.381.42 Cr(provisional), while DIIs bought net Rs.869.09 Cr in cash market.
- FII sold net Rs.2837.69 Cr in F&O
- Securities in Ban Period: DHFL, IBREALEST, INDIACEM, INFIBEAM, JETAIRWAYS, JPASSOCIAT, JSWENERGY, JUSTDIAL, KSCL, RCOM & RELCAPITAL

Nifty Tracker

PARTICULARS	15/11/2017	14/11/2017	13/11/2017	10/11/2017
Spot	10118.05	10186.6	10224.95	10321.75
% Change in Spot	-0.67%	-0.38%	-0.94%	0.12%
Nifty(FUT) Nov	10154.35	10233.6	10269.4	10334
Nifty(FUT) Nov Vol.	123310	109864	103715	125213
Nifty(FUT) Nov - OI	24212550	24821775	26027625	25731975
Nifty(FUT) Dec	10191.3	10274.05	10310.65	10366.3
Nifty(FUT) Dec Vol.	6435	5603	9548	5747
Nifty(FUT) Dec - OI	1955400	1928925	1821750	1457925

Trade Statistics for 15/11/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	1,99,417	16945	-
NSE Stock Futures	7,58,016	50945	-
NSE Index Options	63,48,353	5,89,581.29	-
NSE Stock Options	5,62,872	39150	0.51
NSE F&O Total Turnover	78,68,658	696,621	0.72
NSE Cash Turnover	-	30,570.09	-
BSE Cash Turnover	-	3,944.58	-
Total Turnover	-	731136	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	15/11/2017		14/11/2017		13/11/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-1325	-981	-821	-1353	279	-695
Index option	-821	1853	-989	-2686	367	-1195
Stock Future	-592	-691	-1866	7	-339	-197
Stock option	-100	24	71	78	-19	144
Total	-2838	206	-3605	-3954	288	-1942

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	15/11/2017	14/11/2017	13/11/2017	10/11/2017	09/11/2017
Index Futures	-888	-1337	528	1239	255
Index Options	-2112	248	-601	1070	1898
Stock Futures	6919	4509	8790	-34295	18199
Stock Options	50	689	1088	953	887
F&O Total	3968	4110	9805.05	-31032.27	21238.96

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Nov-17	10200	CE	74.3	225722	3393225	1759725
30-Nov-17	10300	CE	39.5	248937	4832025	456375
30-Nov-17	10100	CE	127.9	45676	1282500	406950
30-Nov-17	9800	PE	16.4	43503	1761150	245250
30-Nov-17	10100	PE	74.3	191537	3255150	232425
30-Nov-17	10500	CE	9.15	132043	5825100	193125
30-Nov-17	10250	CE	54.85	22936	410100	160425
30-Nov-17	10150	CE	99.9	12143	183975	157350
28-Dec-17	10200	CE	161.5	5909	635025	130650
30-Nov-17	10400	CE	19.05	206089	5045850	129150

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Nov-17	10300	PE	180.6	72404	2935200	-948750
30-Nov-17	10700	CE	2.8	45916	3126450	-413025
30-Nov-17	10400	PE	258.2	19683	1385175	-179775
30-Nov-17	10800	CE	1.9	14460	2367075	-170250
30-Nov-17	10900	CE	1.75	8904	1186200	-146925
30-Nov-17	9500	PE	4.55	15072	1526925	-145425
30-Nov-17	11500	CE	0.65	3396	569850	-117225
28-Dec-17	10000	PE	102.1	17179	5355300	-115875
30-Nov-17	10450	CE	13.45	23049	806700	-113925
28-Dec-17	10600	CE	33.7	14749	992100	-104400

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
GMRINFRA	30-Nov-17	17.5	CE	0.3	1061	18810000	8460000
SUZLON	30-Nov-17	15	CE	0.2	991	21300000	6090000
RCOM	30-Nov-17	7.5	PE	0.25	1325	9884000	5796000
RCOM	30-Nov-17	5	PE	0.05	566	6244000	5208000
RCOM	30-Nov-17	10	CE	1.1	550	4606000	4368000
RCOM	30-Nov-17	12.5	CE	0.3	1237	6160000	2394000
RCOM	30-Nov-17	15	CE	0.1	615	7154000	1764000
SUZLON	30-Nov-17	17.5	CE	0.05	608	40980000	1710000
SUZLON	28-Dec-17	15	CE	0.5	92	1650000	1470000
SAIL	30-Nov-17	80	CE	1.5	797	5724000	1392000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
GMRINFRA	30-Nov-17	22.5	CE	0.05	373	16470000	-1845000
SUZLON	30-Nov-17	15	PE	1.55	264	7740000	-1380000
SBIN	30-Nov-17	300	PE	2.8	2091	5220000	-1191000
GMRINFRA	30-Nov-17	20	CE	0.1	624	32040000	-1170000
JPASSOCIAT	30-Nov-17	25	CE	0.1	42	8364000	-1088000
JPASSOCIAT	30-Nov-17	20	CE	0.7	68	17034000	-1020000
TATAGLOBAL	30-Nov-17	250	CE	7.9	2628	1251000	-855000
JPASSOCIAT	30-Nov-17	27.5	CE	0.1	31	3672000	-816000
JPASSOCIAT	30-Nov-17	22.5	CE	0.4	53	10302000	-680000
SUZLON	30-Nov-17	12.5	PE	0.3	351	7140000	-660000

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