

## Technical Report

### Closing Brief

Key benchmark indices settled with small losses after alternately moving between the positive and negative terrain in a narrow range near the flat line throughout the session. The market breadth indicating the overall health of the market was weak.

### Technical Build up

- ❖ Doji candle with increase in volume
- ❖ Sell crossover in oscillators.
- ❖ Lower band of Bollinger exist at 7945
- ❖ Crucial moving average of 20/50 SMA are at 8142 and 7979
- ❖ 200 SMA trend deciding level exist at 8369

### Outlook for the day

Indian equity market opened with huge gap on the down side in response to the Bihar election results. Nifty kept advancing throughout the session and managed to regain most of the lost ground & eventually settled on a flat note. On the technical front Nifty breached the upward rising trendline and the crucial 50dma too had been breached indicating negative bias for the market. Consecutive days of bearish down candle generally showing lack of strength of bulls. On the F&O front short covering with long bargain hunting were seen after initial jolts in the market. India VIX dropped in the previous trading session at the evading of event risk from the market. On the option front call writers became active in 8100 strike price while put writers seen concentrating around 7700 & 7800.



#### Increase in OI with Increase in Price (Long Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
RPOWE					
R	4198	4944	17.8	48.65	0.80
CADILA					
HC	1309	1536	17.3	419.5	1.50
TATAM					
OTORS	16738	19237	14.9	411.65	4.40
MARUTI	18075	20476	13.3	4650.0	2.80
KSCL	2185	2345	7.3	445.0	3.50

#### Increase in OI with Decrease in Price (Short Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
GODREJI					
ND	1682	1991	18.4	388.95	-0.4
HDIL	2392	2738	14.5	64.60	-4.9
BANKIN					
DIA	4672	5338	14.3	133.0	-1.8
SRTRAN					
SFIN	4160	4714	13.3	892.7	-4.8
DLF	7593	8466	11.5	114.0	-3.8

### Technical & Derivative Report

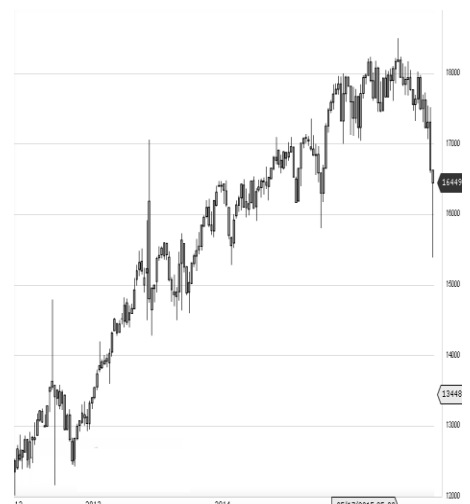
World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17730	-179	-1.00
Nasdaq	5095	-51	-1.01
S&P 500	2078	-20	-0.98
FTSE 100	6295	-58	-0.92
DAX	10815	-172	-1.57
Hang Seng	22408	-318	-1.40
Nikkei	19527	-115	-0.59
Sensex	26121	-143	-0.55
Nifty	7915	-39	-0.49

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1091.80	3.70	0.34
Silver (\$/Oz)	14.50	0.09	0.60
Copper(USD/lb.)	222.50	-0.50	-0.22
Brent Crude(USD/bbl)	47.34	0.15	0.32
USD/INR	66.44	0.68	1.04
USD/YEN	123.20	0.02	0.02
USD/EUR	1.0750	-0.0002	-0.02

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	25970	25770	26121	26335	26470
Nifty	7870	7810	7915	7980	8020
Nifty (Fut)	7890	7830	7936	8000	8040

Pivot Level	
Sensex	25990
Nifty	7874

**US:** US market closed lower Monday as investors weighed a possible Federal Reserve rate hike in December. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Nifty declined by 0.49% with Nifty future shaded 5.8 lakh shares in open interest and stock future added 463.7 lakh shares in open interest.

- Nifty PCR decreased to 0.77 from 0.83
- Total Nifty Calls added 25.3 lakh shares in open interest.
- Total Nifty Puts shaded 21.6 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct. series is at 8200 and 7800 put.
- FII's sold net Rs.861.06 (provisional), while DIIs bought net Rs.621.18 Cr in cash market.
- FII sold net Rs.3983.03 Cr. In F&O
- Securities in Ban Period: CEATLTD

## Nifty Tracker

PARTICULARS	09/11/2015	06/11/2015	05/11/2015	04/11/2015
Spot	7915.2	7954.3	7955.45	8040.2
% Change in Spot	-0.49%	-0.01%	-1.05%	-0.25%
Nifty(FUT) Nov	7936.05	7977.4	7989.4	8070.05
Nifty(FUT) Nov Vol.	226372	148999	142523	116942
Nifty(FUT) Nov - OI	17932575	18672300	19072950	18716400
Nifty(FUT) Dec	7980.55	8022.05	8033.9	8117
Nifty(FUT) Dec Vol.	10280	8407	5768	6085
Nifty(FUT) Dec - OI	3838950	3689625	3515175	3384075

## Trade Statistics for 10/11/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	3,58,686	20180	-
NSE Stock Futures	5,67,351	28471	-
NSE Index Options	37,16,141	2,19,755.70	-
NSE Stock Options	3,15,446	16393	0.53
NSE F&O Total Turnover	49,57,625	284,800	0.72
NSE Cash Turnover	-	17630	-
BSE Cash Turnover	-	2,903.41	-
Total Turnover	-	305334	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	09/11/2015		06/11/2015		05/11/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-1485	815	-649	-759	-858	-22
Index option	-2201	2447	-837	2800	-2182	1918
Stock Future	-187	930	-435	81	-1072	-757
Stock option	-110	214	-57	224	-35	219
Total	-3983	4406	-1978	2346	-4147	1358

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	09/11/2015	06/11/2015	05/11/2015	04/11/2015	03/11/2015
Index Futures	-529	-114	439	14	249
Index Options	687	-47	-311	526	557
Stock Futures	196	6789	6812	3307	4102
Stock Options	1430	1202	1212	1159	1330
F&O Total	1784	7830	8151.29	5005.51	6237.88

## 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-Nov-15	7900	CE	115.85	203543	2070750	1039200
26-Nov-15	8100	CE	33.8	276802	4711125	998175
26-Nov-15	7800	CE	180.3	102609	1924125	932925
26-Nov-15	7600	PE	16.65	171805	3062625	547125
26-Nov-15	8200	CE	15.9	248972	6223350	466050
26-Nov-15	7700	PE	29.3	232762	3955875	415800
31-Dec-15	8200	CE	90.05	13992	678125	240450
31-Dec-15	8500	CE	27.8	17979	2103700	194225
26-Nov-15	7700	CE	258.7	22081	716475	189375
31-Dec-15	8100	CE	126.5	7711	381025	146650

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
26-Nov-15	8000	PE	131.25	97335	2485350	-1234500
26-Nov-15	8300	CE	7.8	199581	4517100	-920250
26-Nov-15	7800	PE	49.9	290316	4083150	-514275
26-Nov-15	8500	CE	2.8	95832	4302000	-500850
26-Nov-15	8100	PE	195	27442	1801125	-373350
26-Nov-15	8400	CE	4.2	133899	4000800	-373275
26-Nov-15	7500	PE	9.8	127323	3179325	-373125
26-Nov-15	8600	CE	2	36723	1935900	-328950
26-Nov-15	7900	PE	82.8	156571	3433350	-283050
26-Nov-15	7000	PE	2	12891	918675	-147375

## 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-Nov-15	12.5	CE	0.45	122	6672000	2880000
JPASSOCIAT	26-Nov-15	15	CE	0.1	47	14208000	1488000
IFCI	26-Nov-15	25	CE	1.05	261	3220000	1320000
UNITECH	26-Nov-15	7.5	CE	0.3	60	16478000	1309000
ADANIPOWER	26-Nov-15	27.5	CE	1.05	159	1340000	1300000
DLF	26-Nov-15	120	CE	2.5	801	2730000	1135000
SBIN	26-Nov-15	250	CE	5.65	5597	6894000	1070000
TATAPOWER	26-Nov-15	70	CE	1.55	572	2056000	1016000
ICICIBANK	26-Nov-15	270	CE	4.55	2615	2504100	904400
SOUTHBANK	26-Nov-15	25	CE	0.2	68	5368000	902000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
INDIACEM	26-Nov-15	85	CE	0.85	238	1188000	-606000
RPOWER	26-Nov-15	50	CE	1.2	528	2952000	-384000
SBIN	26-Nov-15	240	CE	10.75	1716	1574000	-316000
RPOWER	26-Nov-15	50	PE	2.6	49	612000	-276000
ADANIPOWER	26-Nov-15	30	PE	2.8	22	320000	-260000
RCOM	26-Nov-15	95	CE	0.2	55	776000	-256000
IDFC	26-Nov-15	50	PE	0.5	226	699600	-240900
SBIN	26-Nov-15	230	PE	1.4	2547	2550000	-220000
ASHOKLEY	26-Nov-15	105	CE	0.2	149	3122000	-217000
ICICIBANK	26-Nov-15	270	PE	10.95	428	1388900	-198900

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