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DERIVATIVE RESEARCH November 15, 2017

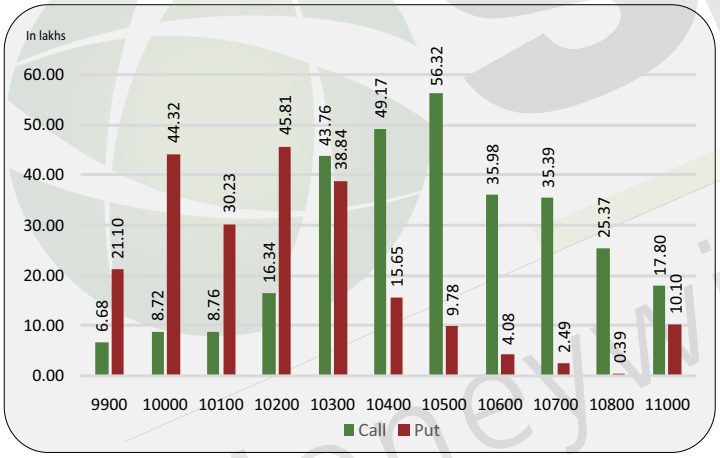
Nifty level

Nifty	S1	S2	R1	R2
10234	10150	10100	10350	10400

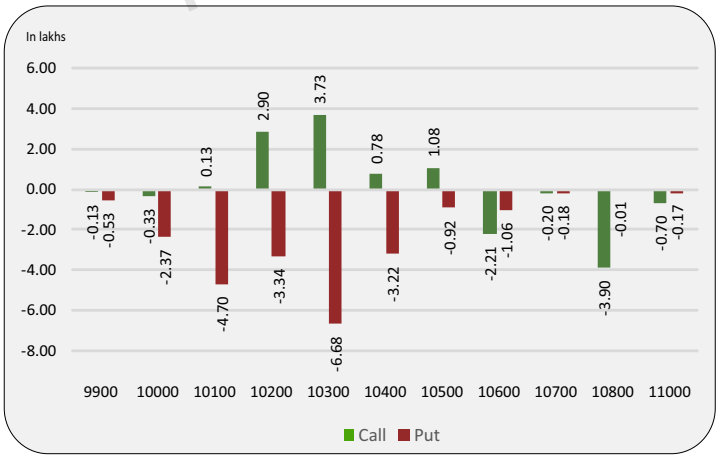
Nifty snapshot

	14-Nov	13-Nov
Nifty Spot	10186.60	10224.95
Nifty Nov	10233.60	10269.40
Nifty Dec	10274.05	10310.65
Chg. OI (Nov) (%)	-4.63	1.15
Chg. OI (Dec) (%)	5.88	24.95
50 Day SMA	10113	10107
100 Day SMA	9969	9964
200 Day SMA	9567	9558

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 10,196 (-38)

Today the markets are likely to open on flat note. All emerging markets are trading in red. The coming session is likely to witness a range of 10150 on declines and 10350 on advances.

Stock is in ban period

DHFL, HDIL, IBREALEST, INDIACEM, INFIBEAM, JISLJALEQS, JPASSOCIAT, JSWENERGY, JUSTDIAL, KSCL

Sentiment indicator

	14-Nov	13-Nov	10-Nov	9-Nov	8-Nov
NIFTY Discount/Premium	47.00	44.45	12.25	52.85	51.75
COST OF CARRY%	0.79	0.78	0.69	0.74	0.73
PCR(OI)	0.85	0.90	1.06	1.08	1.09
PCR(VOL)	0.89	0.85	0.83	1.02	0.99
A/D RATIO(Nifty 50)	0.55	0.39	0.70	0.89	0.59
A/D RATIO(All FO Stock)*	0.76	0.43	0.75	1.86	0.43
Implied VolatIlity	11.86	12.27	10.86	10.79	11.15
VIX	14.17	14.05	13.48	13.27	13.27
HISTORY. VOL	10.86	11.06	10.51	10.77	11.1

*All Future Stock

Nifty v/s OI

Date	Nifty	% Change	Open Intrest	% Change
06-Nov	10490	0.0%	26120475	0.6%
07-Nov	10410	-0.8%	24719700	-5.4%
08-Nov	10355	-0.5%	24655500	-0.3%
09-Nov	10362	0.1%	24716925	0.2%
10-Nov	10334	-0.3%	25731975	4.1%
13-Nov	10269	-0.6%	26027625	1.1%
14-Nov	10234	-0.3%	24821775	-4.6%

Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-821
FII INDEX OPTION	-989
FII STOCK FUTURE	-1866
FII STOCK OPTION	71
FII CASH	2577
DII CASH	-1

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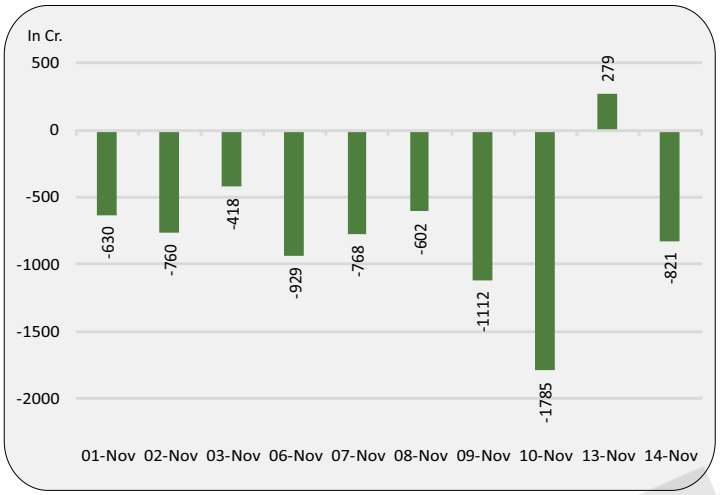
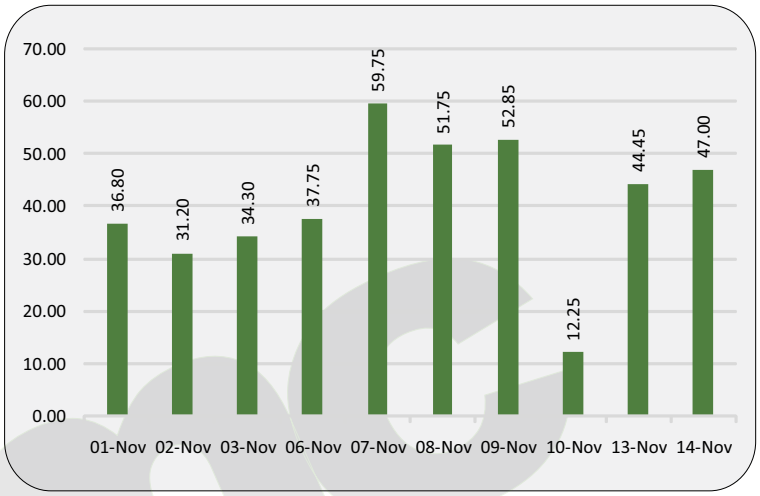
FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
VOLTAS	599.7	3.91%	2958000	24.76%
CADILAHC	450.1	0.09%	4988800	20.85%
TATAGLOBAL	247.7	5.41%	30474000	12.92%
NBCC	271.5	0.56%	5493000	9.12%
UJJIVAN	390.9	4.97%	7978800	8.98%
BANKBARODA	175.3	1.42%	59605000	7.21%
GODREJIND	560.3	0.02%	4014000	6.36%
GAIL	457.9	0.05%	15000000	6.20%
VGUARD	230.6	3.55%	2781000	5.10%
M&M	1431.6	1.13%	4697000	4.58%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
INFRATEL	397.6	-4.04%	11985000	36.02%
BATAINDIA	786.7	-0.53%	2168100	17.95%
IBULHSGFIN	1198.6	-0.02%	12623600	13.49%
MARICO	299.0	-3.49%	6502600	11.75%
MUTHOOTFIN	453.8	-2.90%	2371500	10.17%
RCOM	11.6	-4.94%	113736000	6.54%
TORNTPOWER	252.3	-1.62%	5703000	6.50%
CANBK	379.5	-1.49%	9773196	5.95%
NCC	96.0	-7.83%	25136000	5.83%
CUMMINSIND	851.1	-1.58%	798000	5.06%

Indices to out perform

	Closing	% Change
BANK	25285	-0.29%
AUTO	11157	0.20%
IT	11169	-0.60%
ENERGY	13738	0.00%
MIDCAP	5081	-0.16%

Indices to under perform

	Closing	% Change
INFRA	3489	-1.18%
METAL	3773	-0.52%
PSE	4202	-0.99%
FMCG	25580	-0.33%
SMALL CAP	8447	-0.64%

Stocks to out perform

	Closing	% Change
JUSTDIAL	542.3	2.39%
AMARAJABAT	800.3	1.41%
JPASSOCIAT	19.9	-7.46%
BALKRISIND	2084.4	1.97%
JETAIRWAYS	693.0	-2.47%

Stocks to under perform

	Closing	% Change
IGL	315.4	0.24%
RCOM	11.6	-4.94%
AUROPHARMA	700.6	-1.62%
GRANULES	120.3	-2.35%
MGL	1121.3	1.04%

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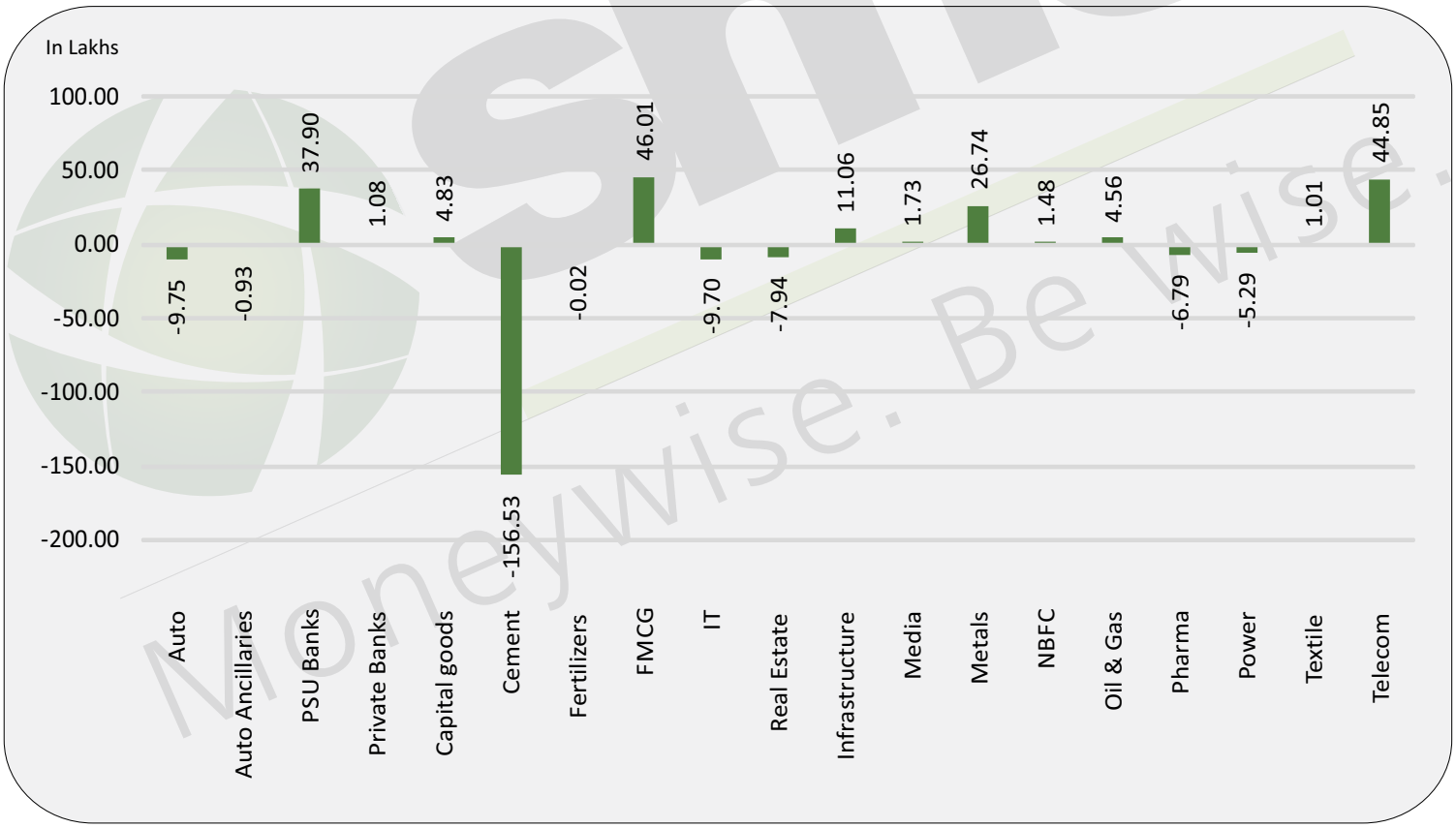
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-974700	7.3%	0.7%	Long Buildup
Auto Ancillaries	-93025	-14.0%	-0.2%	Short Buildup
PSU Banks	3790452	-28.0%	-0.8%	Short Buildup
Private Banks	107755	-11.7%	-0.5%	Long Unwinding
Capital goods	483250	-51.7%	-1.8%	Long Unwinding
Cement	-15652600	-19.7%	-1.4%	Long Unwinding
Fertilizers	-1800	-50.8%	-0.3%	Long Unwinding
FMCG	4600900	58.0%	0.6%	Long Buildup
IT	-970300	-23.9%	-0.6%	Long Unwinding
Real Estate	-793500	-49.8%	1.8%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	1106000	-1.4%	-0.1%	Long Unwinding
Media	173300	-16.9%	-0.6%	Long Unwinding
Metals	2674050	-21.4%	-0.2%	Long Unwinding
NBFC	148300	18.3%	-0.2%	Long Unwinding
Oil & Gas	455848	0.6%	-1.1%	Short Buildup
Pharma	-679300	-10.9%	0.2%	Short Covering
Power	-528750	-0.4%	-0.2%	Long Unwinding
Textile	101250	-17.9%	-0.4%	Long Unwinding
Telecom	4485200	11.3%	-1.4%	Long Unwinding

Change in sector open interest



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