

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17545	67	0.39
Nasdaq	5091	43	0.86
S&P 500	2102	10	0.52
FTSE 100	6550	-	-0.01
DAX	10940	-44	-0.41
Hang Seng	23909	94	0.40
Nikkei	20635	14	0.07
Sensex	27878	-189	-0.67
Nifty	8477	-41	-0.48

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1118.10	-0.30	-0.03
Silver (\$/Oz)	15.31	0.01	0.08
Copper(USD/lb.)	231.90	-0.20	-0.09
Brent Crude(USD/bbl)	48.60	-0.14	-0.29
USD/INR	65.31	0.30	0.47
USD/YEN	124.41	0.02	0.02
USD/EUR	1.1079	0.0001	0.01

Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	27755	27620	27878	28055	28220
Nifty	8440	8400	8477	8530	8580
Nifty (Fut)	8450	8410	8488	8540	8590

Pivot Level

Sensex	27904
Nifty	8478

US: US market closed higher on Monday after the release of positive homebuilder data as investors digested weak manufacturing data and falling oil prices while eyeing the release of the Federal Reserve's minutes. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Oil stocks led losses as key benchmark indices edged lower on the first trading session of the week. In overseas markets, Asian stocks fell as a string of upbeat US economic reports released on Friday, kept expectations of the US Federal Reserve raising short-term interest rates some time this calendar year intact. The prospect of more attractive returns in the US could attract money flows away from riskier assets in emerging markets, including India.

Technical Build up

- ❖ Bearish Marubazu candle with decrease in volume.
- ❖ Sell crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8666
- ❖ Crucial moving average of 20/50 SMA are at 8488 and 8394
- ❖ 200 SMA trend deciding level exist at 8457

Outlook for the day

Indian equity market reacted to weak trade deficit numbers and contracted export figures and ended on a lower note due to profit booking. Govt.'s recent move on reform to strength PSU banks lead the biggest gainers. On the technical front Nifty continues to consolidate within the 8300-8650 range and a clear trend might only be visible at the breach of the said range. Previous day Nifty ended forming an inside day bar with decrease in volume with oscillator continuing to trade within a neutral price region. The index presently is above all the crucial moving averages might augur well for the market. On the F&O front unwinding of long position were seen with decrease in OI followed by decrease in price. Indian VIX too witnessed an uptick. Premium and CoC also declined. On the option front lower strike price put option of 8400 & 8500 saw short covering activity while higher strike price call of 8800 & 8900 saw writing activity. To sum



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
PIDILITI					
ND	2019	2312	14.5	585.0	0.80
BANKBA					
RODA	16696	18922	13.3	212.1	14.50
CANBK	9227	10329	11.9	341.55	11.30
AMARAJ					
BAT	2058	2258	9.7	1062.45	8.60
JSWSTE					
EL	40547	44413	9.5	976.0	8.0

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
KSCL	4871	6258	28.5	500.1	-16.2
CIPLA	25541	28033	9.8	704.15	-5.3
IGL	2937	3075	4.7	492.2	-0.5
ONGC	24460	25294	3.4	265.1	-2.3
HINDPE					
TRO	21730	22433	3.2	867.7	-1.3

Nifty declined by 0.48% with Nifty future shaded 4.0 lakh shares in open interest and stock future added 103.9 lakh shares in open interest.

- Nifty PCR decreased to 0.94 from 1.00
- Total Nifty Calls added 21.3 lakh shares in open interest.
- Total Nifty Puts shaded 16.0 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8600 and 8200 put.
- FII's bought net Rs.142.34 (provisional), while DIIs bought net Rs.183.72 Cr in cash market.
- FII sold net Rs.91.44 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

PARTICULARS	17/08/2015	14/08/2015	13/08/2015	12/08/2015
Spot	8477.3	8518.55	8355.85	8349.15
% Change in Spot	-0.48%	1.95%	0.08%	-1.34%
Nifty(FUT) Aug	8488.05	8542.7	8381	8365.45
Nifty(FUT) Aug Vol.	449746	534397	462054	518433
Nifty(FUT) Aug - OI	14495725	15056050	15691650	16020800
Nifty(FUT) Sep	8526.6	8580.35	8417.15	8404.05
Nifty(FUT) Sep Vol.	27788	27473	17480	23748
Nifty(FUT) Sep - OI	1146825	994250	765350	741325

Trade Statistics for 17/08/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	6,19,546	16718	-
NSE Stock Futures	9,51,765	27129	-
NSE Index Options	90,64,325	2,06,741.05	-
NSE Stock Options	5,81,227	17006	0.48
NSE F&O Total Turnover	1,12,16,863	267,594	0.93
NSE Cash Turnover	-	16089	-
BSE Cash Turnover	-	2,928.62	-
Total Turnover	-	286612	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	17/08/2015		14/08/2015		13/08/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-601	-525	435	126	-236	-17
Index option	550	-269	667	2312	943	857
Stock Future	-37	68	-71	1704	193	448
Stock option	-3	141	-61	308	19	111
Total	-91	-585	970	4451	919	1399

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	17/08/2015	14/08/2015	13/08/2015	12/08/2015	11/08/2015
Index Futures	-503	-34	-495	-442	217
Index Options	315	2075	27	-1390	-243
Stock Futures	1072	1505	3824	6284	1208
Stock Options	584	370	616	1133	1247
F&O Total	1468	3917	3972.29	5584.78	2429

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8500	CE	81.45	978623	3557250	524575
27-Aug-15	7900	PE	2.6	122587	1851275	391575
27-Aug-15	8900	CE	2.1	252897	2633725	300450
24-Sep-15	8800	CE	60.45	47671	1757975	251150
29-Oct-15	9100	CE	36.8	15555	1063150	244725
27-Aug-15	8600	CE	39.3	1021564	5056000	173300
27-Aug-15	8550	CE	57.5	50058	406850	131050
27-Aug-15	8650	CE	25.6	54373	819725	113600
29-Oct-15	7700	PE	25.25	5213	195775	102900
27-Aug-15	8100	PE	8.5	283964	1993150	99800

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8500	PE	91.8	714411	2261425	-921100
27-Aug-15	8200	PE	16.55	539831	5931050	-675300
27-Aug-15	8400	PE	53.65	958656	4054525	-472675
27-Aug-15	8000	PE	4.35	225599	3148050	-266750
27-Aug-15	7700	PE	1.55	29150	791300	-198550
27-Aug-15	8600	PE	147.85	152811	1204350	-193575
27-Aug-15	8300	CE	215.1	38886	860000	-152500
27-Aug-15	8300	PE	29.8	704359	5875950	-149900
27-Aug-15	8700	CE	16.15	781082	4839775	-122775
27-Aug-15	8800	PE	312.25	12119	379000	-109150

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
BANKBARODA	27-Aug-15	200	PE	3.55	2845	1660000	1638000
JPASSOCIAT	27-Aug-15	10	CE	0.55	749	11792000	1440000
BANKBARODA	27-Aug-15	190	PE	1.65	2164	1364000	1120000
UNITECH	27-Aug-15	7.5	CE	0.3	706	9493000	748000
BANKBARODA	27-Aug-15	210	PE	6.9	859	742000	742000
ASHOKLEY	27-Aug-15	90	PE	1.6	849	1872000	712000
BANKBARODA	27-Aug-15	220	CE	4.8	2240	848000	710000
DLF	27-Aug-15	140	CE	1.95	2433	1882000	678000
VEDL	27-Aug-15	105	CE	4.2	819	1104000	628000
BANKBARODA	27-Aug-15	180	PE	0.75	1485	976000	554000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
ASHOKLEY	27-Aug-15	90	CE	3.55	3618	3728000	-1748000
SBIN	27-Aug-15	280	CE	7.05	11893	3321000	-1580000
SBIN	27-Aug-15	270	CE	12.65	5584	1954000	-1280000
SBIN	27-Aug-15	300	CE	1.85	10687	6336000	-1206000
SBIN	27-Aug-15	290	CE	3.75	9617	5843000	-844000
JPASSOCIAT	27-Aug-15	12.5	CE	0.05	629	19856000	-816000
IOB	27-Aug-15	37.5	CE	3.5	148	672000	-704000
TATASTEEL	27-Aug-15	260	CE	2.8	3202	2720000	-691000
IFCI	27-Aug-15	25	CE	0.2	387	5160000	-600000
DLF	27-Aug-15	120	CE	11.55	370	1058000	-544000

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