

## Technical Report

### Closing Brief

Key benchmark indices logged decent gains. Market surged towards the fag end of the trading session after moving in a narrow range during most part of the trading session. The market breadth indicating the overall health of the market was strong.

### Technical Build up

- ❖ Bullish candle with increase in volume.
- ❖ Oscillators in neutral price region with buy crossover.
- ❖ Upper band of Bollinger exist at 8478
- ❖ Crucial moving average of 20/50 SMA are at 8181 and 8255
- ❖ 200 SMA trend deciding level exist at 8372

### Outlook for the day

Indian equity market amid uncertainty on global front managed to inch higher on and ended with decent gains despite of the weak global markets and increase threat of Greece's exit from the Euro area. Favorable domestic data like CPI, IIP, WPI, Trade deficit and above normal monsoon boosted the market sentiment. On the technical front presently is trapped amidst the 23.6% & 38.2% retracement level i.e. within 8200-8390. The crucial 200dma at 8370 too initiates resistance. Oscillators too are witnessing signs of exhaustion. Present trend might change to negative if Nifty closes below 8200. On the F&O long addition were seen in Future contract with rise in OI followed by increase in price. Basis increased compared to previous day while Indian VIX decreased by over 2% followed by increase in CoC. On the option front long addition were seen in higher strike price call option of 8500 & 9000 while put writing were seen in lower strike price put option of 7800 & 8000. Overall a neutral to positive outlook might persist.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
SUNTV	6510	8133	24.9	281.5	0.10
PAGEIND	272	309	13.6	15250	1.50
DRREDDY	4979	5639	13.3	3542	0.80
COALINDIA	16378	18539	13.2	423.4	3.4
ZEEL	8414	9508	13	366.1	3.3

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
JSWENE					
RGY	2916	3289	12.8	96.75	-3.3
PFC	4704	5279	12.2	257.2	-0.9
VOLTAS	6012	6651	10.6	313.65	-4.4
HEROM					
OTOCO	9705	10318	6.3	2518.5	-1.1
CANBK	9259	9686	4.6	278.6	-2.3

### Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17619	23	0.13
Nasdaq	4986	28	0.57
S&P 500	2063	5	0.27
FTSE 100	6520	-99	-1.50
DAX	10944	-138	-1.25
Hang Seng	26250	283	1.09
Nikkei	20264	28	0.14
Sensex	27780	135	0.49
Nifty	8368	50	0.60

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1172.70	0.90	0.08
Silver (\$/Oz)	15.64	0.06	0.38
Copper(USD/lb.)	262.00	0.50	0.19
Brent Crude(USD/bbl)	63.10	-0.49	-0.77
USD/INR	63.65	-0.20	-0.32
USD/YEN	122.50	-	-
USD/EUR	1.1138	-0.0009	-0.08

#### Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	27585	27450	27780	27885	28050
Nifty	8310	8270	8368	8400	8450
Nifty (Fut)	8320	8280	8377	8410	8460

#### Pivot Level

Sensex	27722
Nifty	8348

**US:** US market closed higher on Tuesday in a slight recovery from the worst trading day of the year, as investors remained on edge amid the imminent Greece repayment deadline to the IMF. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Nifty gained by 0.60% with Nifty future added 11.7 lakh shares in open interest and stock future added 368.2 lakh shares in open interest.

- Nifty PCR increased to 1.06 from 1.05
- Total Nifty Calls added 21.0 lakh shares in open interest.
- Total Nifty Puts added 25.8 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8500 and 7900 put.
- FII's sold net Rs.551.38(provisional), while DIIs bought net Rs.580.59 Cr in cash market.
- FII bought net Rs.808.34 Cr. In F&O
- Securities in Ban Period: NIL

## Nifty Tracker

PARTICULARS	30/06/2015	29/06/2015	26/06/2015	25/06/2015
Spot	8368.5	8318.4	8381.1	8398
% Change in Spot	0.60%	-0.75%	-0.20%	0.44%
Nifty(FUT) July	8377.8	8319.15	8381.65	8420.75
Nifty(FUT) July Vol.	438151	685923	447942	396288
Nifty(FUT) July - OI	16329550	15200625	13824350	13871600
Nifty(FUT) Aug	8410.8	8354.15	8416.25	8452.15
Nifty(FUT) Aug Vol.	11031	14065	14733	11194
Nifty(FUT) Aug - OI	841375	806000	783150	725675

## Trade Statistics for 30/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	5,89,200	15661	-
NSE Stock Futures	7,55,126	20671	-
NSE Index Options	47,13,859	1,05,421.66	-
NSE Stock Options	2,73,094	7608	0.44
NSE F&O Total Turnover	63,31,279	149,362	0.91
NSE Cash Turnover	-	17266	-
BSE Cash Turnover	-	2,719.86	-
Total Turnover	-	169349	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	30/06/2015		29/06/2015		26/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	353	1200	548	1421	-261	-145
Index option	246	2192	1792	2440	1384	3054
Stock Future	180	573	-68	-327	121	173
Stock option	29	162	-106	235	167	889
Total	808	4128	2166	3768	1411	3971

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	30/06/2015	29/06/2015	26/06/2015	25/06/2015	24/06/2015
Index Futures	1147	1123	-10142	2959	1673
Index Options	1833	89	-14647	3088	-682
Stock Futures	4358	5799	-68256	9891	-452
Stock Options	809	1162	-11295	1194	-178
F&O Total	8147	8173	-104340.04	17131.39	360.55

## 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-Jul-15	8300	PE	119.3	268542	2921850	526900
30-Jul-15	9000	CE	4.75	75802	2200550	395475
30-Jul-15	8500	CE	89.55	509770	3485150	384275
24-Sep-15	7800	PE	61.7	27385	924025	363225
30-Jul-15	8000	PE	48.55	286969	4719050	292850
30-Jul-15	8700	CE	31.5	239437	2612925	278600
24-Sep-15	9000	CE	55.4	21269	1356675	262650
24-Sep-15	7900	PE	76.45	14483	669150	213375
24-Sep-15	9100	CE	38.35	12816	956800	200400
30-Jul-15	7300	PE	3.65	25208	734875	179475

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8900	CE	44.1	24424	486600	-189650
30-Jul-15	7900	PE	35.45	170453	5728200	-97350
30-Jul-15	7400	PE	5.65	32504	603700	-91625
30-Jul-15	8100	CE	337.35	14035	613350	-79275
30-Jul-15	8200	CE	261.5	67376	1156400	-36075
30-Jul-15	7900	CE	504.7	3046	198025	-25825
27-Aug-15	9000	CE	30.85	21422	910675	-25550
30-Jul-15	8700	PE	346.8	2773	332175	-25200
27-Aug-15	9100	CE	21.25	4966	129475	-22725
31-Dec-15	7000	PE	35.05	801	438750	-21300

## 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	30-Jul-15	12.5	CE	0.4	946	9960000	1976000
ASHOKLEY	30-Jul-15	77.5	CE	1.3	680	2308000	1448000
NTPC	30-Jul-15	150	CE	0.75	1955	1578000	1352000
ASHOKLEY	30-Jul-15	75	CE	2	2086	3740000	1332000
GMRINFRA	30-Jul-15	17.5	CE	0.15	145	5096000	1040000
NHPC	30-Jul-15	20	CE	0.35	164	5478000	957000
GMRINFRA	30-Jul-15	15	CE	0.5	287	7410000	949000
SBIN	30-Jul-15	280	CE	2.95	4073	3307000	796000
JPASSOCIAT	30-Jul-15	10	PE	0.45	348	4976000	752000
L&TFH	30-Jul-15	70	CE	0.9	1515	2540000	712000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
INDIACEM	30-Jul-15	100	CE	2.85	736	2680000	-324000
JPASSOCIAT	30-Jul-15	17.5	CE	0.05	77	1952000	-160000
RCOM	30-Jul-15	60	CE	4.8	470	1664000	-148000
SBIN	30-Jul-15	270	CE	6	4623	2774000	-134000
SBIN	30-Jul-15	260	CE	10.65	1633	929000	-119000
NTPC	30-Jul-15	145	CE	1.45	1030	684000	-116000
ICICIBANK	30-Jul-15	300	PE	6.55	1379	792000	-112000
KTKBANK	30-Jul-15	125	PE	0.95	71	304000	-86000
INDIACEM	30-Jul-15	95	CE	4.8	419	644000	-80000
RELIANCE	30-Jul-15	1100	CE	4.95	1032	358500	-72000

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