

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17757	138	0.79
Nasdaq	5013	26	0.53
S&P 500	2077	14	0.69
FTSE 100	6608	87	1.34
DAX	11180	235	2.15
Hang Seng	26182	-67	-0.26
Nikkei	20557	228	1.12
Sensex	28020	240	0.86
Nifty	8453	84	1.01

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1166.40	-2.90	-0.25
Silver (\$/Oz)	15.49	-0.09	-0.56
Copper(USD/lb.)	263.25	0.20	0.08
Brent Crude(USD/bbl)	62.18	0.17	0.27
USD/INR	63.60	-0.04	-0.07
USD/YEN	123.42	0.25	0.20
USD/EUR	1.1053	-	-

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	27875	27710	28020	28076	28245
Nifty	8410	8360	8453	8470	8520
Nifty (Fut)	8415	8365	8455	8475	8525

Pivot Level	
Sensex	27973
Nifty	8434

US: US market closed higher on Wednesday as investors eyed better-than-expected data and remained optimistic on resolution between Greece and its creditors. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Key benchmark indices edged higher after a report suggested that Greek Prime Minister Alexis Tsipras is ready to accept the creditors' bailout terms. A bout of volatility was witnessed in late trade as benchmark indices trimmed gains after extending intraday gains.

Technical Build up

- ❖ Bullish candle with increase in volume.
- ❖ Oscillators in neutral price region with buy crossover.
- ❖ Upper band of Bollinger exist at 8518
- ❖ Crucial moving average of 20/50 SMA are at 8198 and 8256
- ❖ 200 SMA trend deciding level exist at 8374

Outlook for the day

Indian equity market inched higher and posted gain of over a percent. Positive macros and micro data had been boosting the market sentiment, Better than expected India core sector for the month of May, above normal monsoon and stable oil price are positives for the market sentiment. On the technical front Nifty provided a clear case of a breakout and closed above the 38.2% retracement of the entire correction since March 2015. Now Nifty too confirms of a downward sloping channel breakout too. Hence it seems Nifty might have bottomed out and a move above 8500 should accelerate the uptrend for initial target of 8900 with pattern target of 9200. On the F&O long addition were seen in Future contract with rise in OI followed by increase in price. Basis remained near its spot level while Indian VIX decreased substantially though CoC decreased compared to previous day. On the option front unwinding activity were seen in higher strike price call option of 8400 & 8500 and long concentration shifted towards 8700 & 8800. In the similar stance put option too shifted base and concentrated around 8300 & 8400 writing activity. 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 (%)
IGL	2531	3755	48.4	458.5	9.1
INDUSIN					
DBK	13573	16112	18.7	870	0.50
CEATLT					
D	2082	2468	18.5	711.0	7.00
GLENM					
ARK	6892	8028	16.5	1024.5	2.70
EICHER					
MOT	1899	2183	15	20437	4.2

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
KSCL	1682	2370	40.9	733.8	-0.9
HEROM					
OTOCO	10239	11284	10.2	2513.30	-0.7
ARVIND	3714	4078	9.8	267.0	-0.4
AMARAJ					
ABAT	827	895	8.2	884.5	-0.1
PAGEIN					
D	308	333	8.1	15165	-0.3

Nifty gained by 1.01% with Nifty future added 7.7 lakh shares in open interest and stock future added 146.9 lakh shares in open interest.

- Nifty PCR increased to 1.09 from 1.06
- Total Nifty Calls added 11.9 lakh shares in open interest.
- Total Nifty Puts added 30.5 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8500 and 8000 put.
- FII's bought net Rs.75.03(provisional), while DIIs bought net Rs.52.12 Cr in cash market.
- FII bought net Rs.1852.79 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

PARTICULARS	01/07/2015	30/06/2015	29/06/2015	26/06/2015
Spot	8453.05	8368.5	8318.4	8381.1
% Change in Spot	1.01%	0.60%	-0.75%	-0.20%
Nifty(FUT) July	8455.2	8377.8	8319.15	8381.65
Nifty(FUT) July Vol.	452062	438151	685923	447942
Nifty(FUT) July - OI	17025675	16329550	15200625	13824350
Nifty(FUT) Aug	8490.7	8410.8	8354.15	8416.25
Nifty(FUT) Aug Vol.	13241	11031	14065	14733
Nifty(FUT) Aug - OI	890725	841375	806000	783150

Trade Statistics for 01/07/2015

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	-	3,226.25	-
Total Turnover	-	169855	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	01/07/2015		30/06/2015		29/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	398	627	353	1200	548	1421
Index option	826	2717	246	2192	1792	2440
Stock Future	615	790	180	573	-68	-327
Stock option	15	116	29	162	-106	235
Total	1854	4250	808	4128	2166	3768

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	01/07/2015	30/06/2015	29/06/2015	26/06/2015	25/06/2015
Index Futures	1099	1147	1123	-10142	2959
Index Options	1332	1833	89	-14647	3088
Stock Futures	3903	4358	5799	-68256	9891
Stock Options	434	809	1162	-11295	1194
F&O Total	6767	8147	8172.78	-104340.04	17131.39

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	8000	PE	30.35	369843	5759075	1040025
30-Jul-15	8700	CE	41.5	330894	3262100	649175
30-Jul-15	8300	PE	81.7	441195	3489875	568025
30-Jul-15	8400	PE	114.35	300264	2200375	526700
30-Jul-15	8800	CE	22.25	278628	2281400	329575
30-Jul-15	8900	CE	11.55	141469	1526625	277025
24-Sep-15	8100	PE	93.1	13332	329025	235725
24-Sep-15	7900	PE	56.9	15031	890000	220850
24-Sep-15	9000	CE	66.05	15736	1543650	186975
30-Jul-15	8200	PE	58.75	414134	3561500	175750

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Jul-15	7900	PE	22.4	248236	5514725	-213475
30-Jul-15	8400	CE	167.8	311969	2879300	-149675
30-Jul-15	8500	CE	114.3	561615	3346500	-138650
30-Jul-15	7700	PE	11.3	92370	2089375	-135325
30-Jul-15	8300	CE	233.85	105886	1827000	-122200
30-Jul-15	8200	CE	309.45	38240	1037250	-119150
30-Jul-15	8600	CE	71.9	449006	2647900	-104475
30-Jul-15	7600	PE	8.1	57497	1065950	-86650
30-Jul-15	7200	PE	2.25	10239	372525	-75250
30-Jul-15	8100	CE	391	10246	547425	-65925

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	699	12816000	2856000
UNITECH	30-Jul-15	10	CE	0.2	414	10296000	2343000
GMRINFRA	30-Jul-15	17.5	CE	0.2	327	6370000	1274000
JPOWER	30-Jul-15	7.5	CE	0.35	78	6061000	779000
ASHOKLEY	30-Jul-15	80	CE	1.15	2530	2676000	756000
GMRINFRA	30-Jul-15	15	CE	0.7	471	8021000	611000
JISLJAEQS	30-Jul-15	80	CE	0.8	657	752000	596000
JPASSOCIAT	30-Jul-15	10	PE	0.3	187	5536000	560000
NHPC	30-Jul-15	20	CE	0.35	119	5984000	506000
ADANIPOWER	30-Jul-15	32.5	CE	0.75	383	2596000	500000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
ADANIPOWER	30-Jul-15	27.5	PE	0.6	181	1428000	-440000
ASHOKLEY	30-Jul-15	72.5	CE	4	474	1300000	-440000
GMRINFRA	30-Jul-15	12.5	CE	2.4	69	910000	-390000
NTPC	30-Jul-15	150	CE	0.8	756	1260000	-318000
INDIACEM	30-Jul-15	100	CE	3.2	706	2412000	-268000
SAIL	30-Jul-15	65	CE	1.7	614	736000	-260000
KTKBANK	30-Jul-15	125	PE	0.65	134	106000	-198000
SBIN	30-Jul-15	260	CE	13.55	1061	750000	-179000
ADANIPOWER	30-Jul-15	25	PE	0.25	148	816000	-164000
L&TFH	30-Jul-15	65	CE	2.5	258	1544000	-164000

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