

# Technical Report

## Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17846	-56	-0.31
Nasdaq	5068	9	0.18
S&P 500	2092	-3	-0.14
FTSE 100	6804	-54	-0.80
DAX	11197	-143	-1.26
Hang Seng	27149	-111	-0.41
Nikkei	20390	-70	-0.34
Sensex	26768	-44	-0.17
Nifty	8114	-15	-0.20

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1168.10	-7.10	-0.60
Silver (\$/Oz)	15.98	-0.12	-0.74
Copper(USD/lb.)	269.25	0.55	0.20
Brent Crude(USD/bbl)	63.31	1.28	2.06
USD/INR	63.75	-0.25	-0.39
USD/YEN	125.63	1.27	1.02
USD/EUR	1.1114	-0.01	-1.10

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	26655	26490	26768	26955	27085
Nifty	8080	8030	8114	8170	8210
Nifty (Fut)	8090	8040	8114	8180	8220

Pivot Level	
Sensex	26833
Nifty	8135

**US:** US market closed narrowly mixed on Friday as investors eyed developments in Greece and weighed a bond yield rally on a strong jobs report, which supports the case for a rate hike this year. Technically DJIA is presently trading at the 5th leg through Elliott wave count with negative divergence in oscillators.



## Closing Brief

Key benchmark indices edged lower after seeing high intraday volatility on last trading day of the week. After extending intraday gains in mid-afternoon trade following the declaration of the onset of the southwest monsoon over the Kerala coast by the India Meteorological Department (IMD), key benchmark indices reversed intraday gains later after a sudden slide. The market breadth indicating the overall health of the market was positive.

## Technical Build up

- ❖ Doji candle with decrease in volume.
- ❖ Oscillators in neutral price region with sell crossover.
- ❖ Lower band of Bollinger exist at 8081
- ❖ Crucial moving average of 20/50 SMA are at 8303 and 8395
- ❖ 200 SMA trend deciding level exist at 8345

## Outlook for the day

Indian equity market traded volatile and closed marginally in red on Friday. Sentiment continue to remain negative with MET dept. predicting of a deficient rainfall, volatility in oil prices and uncertainty over the debt issue. On the technical front Nifty formed yet another doji candle indicating indecisiveness amongst traders while Nifty stands near crucial support level of 8000-8050 which coincides with 23.6% retracement of the rally since August 2013 onward. The said level further seems to the neckline region of the bearish Head & shoulder pattern, breach of which would be extremely negative for the market. On the F&O front Nifty future continued to witnessed fresh short. Basis for the Index again oscillated back to its spot prices. Indian VIX has been on an increasing trend. On the option front lower strike price put option of 7700 & 7900 saw long addition while unwinding were seen in higher strike price call option.



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

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BRITAN					
NIA	1247	1418	13.7	2724.7	5.0
COALIN					
DIA	14869	16520	11.1	406.75	4.3
PFC	5026	5418	7.8	263.05	2.4
BAJFINA					
NCE	314	338	7.6	4444.0	2.1
ZEEL	11360	11878	4.6	336.5	3.2

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

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
CEATLT					
D	697	963	38.2	681.0	-3.4
ACC	7369	9298	26.2	1431.0	-2.8
JUSTDIA					
L	7037	8265	17.5	1110.0	-0.6
AMBUJA					
CEM	5828	6794	16.6	221.75	-3.3
DISHTV	5313	5884	10.8	96.3	-2.7

Nifty declined by 0.20% with Nifty future added 1.2 lakh shares in open interest and stock future shaded 62.4 lakh shares in open interest.

- Nifty PCR increased to 0.90 from 0.88
- Total Nifty Calls added 6.7 lakh shares in open interest.
- Total Nifty Puts added 20.2 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8500 and 8000 put.
- FII's sold net Rs.550.29(provisional), while DIIs bought net Rs.879.5 Cr in cash market.
- FII sold net Rs.428.71 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO & UNITECH

## Nifty Tracker

PARTICULARS	05/06/2015	04/06/2015	03/06/2015	02/06/2015
Spot	8114.7	8130.65	8135.1	8236.45
% Change in Spot	-0.20%	-0.05%	-1.23%	-2.34%
Nifty(FUT) June	8114.25	8141.6	8136.35	8225.35
Nifty(FUT) June Vol.	540264	472806	529274	829989
Nifty(FUT) June - OI	16334750	16256250	16024700	16110750
Nifty(FUT) July	8150.2	8177.1	8173.65	8263.35
Nifty(FUT) July Vol.	13969	14334	16894	18202
Nifty(FUT) July - OI	658475	623275	605000	530550

## Trade Statistics for 05/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	6,88,200	17130	-
NSE Stock Futures	7,80,819	19773	-
NSE Index Options	65,79,495	1,44,410.87	-
NSE Stock Options	3,51,930	8831	0.54
NSE F&O Total Turnover	84,00,444	190,144	0.85
NSE Cash Turnover	-	15088	-
BSE Cash Turnover	-	2,674.87	-
Total Turnover	-	207907	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	05/06/2015		04/06/2015		03/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-490	546	0	1118	-577	-593
Index option	130	1667	1572	1999	2505	2308
Stock Future	-50	-95	197	30	31	-648
Stock option	-19	255	0	77	-36	75
Total	-429	2373	1769	3225	1923	1143

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	05/06/2015	04/06/2015	03/06/2015	02/06/2015	01/06/2015
Index Futures	130	372	-54	484	420
Index Options	-102	426	-1356	-2043	341
Stock Futures	2678	3073	5359	9016	4444
Stock Options	827	838	-351	2330	1539
F&O Total	3532	4709	3597.47	9786.19	6743.37

## 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	7900	PE	119.45	56493	2140200	840675
25-Jun-15	7900	PE	60.85	401162	3676200	556425
25-Jun-15	7700	PE	24.3	209004	2924075	317100
25-Jun-15	8200	CE	93.05	547243	2569375	312250
25-Jun-15	8500	CE	18.15	456607	5142200	276325
25-Jun-15	7800	PE	38.9	301834	3034175	275350
30-Jul-15	7800	PE	94.25	26190	1431150	262250
25-Jun-15	8600	CE	9.5	274450	3671675	217250
25-Jun-15	8100	CE	139.95	200657	1232000	181225
27-Aug-15	8100	PE	203.4	10612	366750	156800

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
25-Jun-15	8050	PE	107.85	52436	1048000	-962825
25-Jun-15	8700	CE	5.65	153856	1859625	-273325
30-Jul-15	9000	CE	11.1	16819	990175	-239650
30-Jul-15	9100	CE	8.15	13363	493850	-139350
25-Jun-15	8800	CE	4	93984	3742650	-128100
25-Jun-15	8100	PE	129.65	507154	3346450	-123725
25-Jun-15	8300	PE	242.05	56013	2377625	-81300
30-Jul-15	8500	CE	71.25	17899	679050	-44950
30-Jul-15	8400	CE	100.4	14393	410000	-29550
30-Jul-15	8900	CE	15.45	6966	722425	-21375

## 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	25-Jun-15	10	PE	0.25	1880	8192000	2648000
ICICIBANK	25-Jun-15	300	CE	4.05	3886	3680000	1961250
JPASSOCIAT	25-Jun-15	12.5	CE	0.8	1200	5256000	1488000
JPASSOCIAT	25-Jun-15	15	CE	0.2	1706	11680000	864000
TATAMOTORS	25-Jun-15	460	CE	7.45	3236	1336735	781740
JPASSOCIAT	25-Jun-15	12.5	PE	0.85	1428	5408000	656000
ICICIBANK	25-Jun-15	290	CE	7.15	1539	1158750	545000
JPASSOCIAT	25-Jun-15	7.5	PE	0.1	148	2040000	544000
TATAMOTORS	25-Jun-15	420	PE	4.25	1808	921625	542370
ADANIPOWER	25-Jun-15	32.5	CE	0.85	309	1728000	524000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
UNITECH	25-Jun-15	15	CE	0.05	288	10017000	-1242000
UNITECH	25-Jun-15	10	CE	0.5	316	8487000	-576000
UNITECH	25-Jun-15	5	PE	0.05	65	3510000	-333000
UNITECH	25-Jun-15	12.5	CE	0.1	107	8379000	-270000
UNITECH	25-Jun-15	7.5	PE	0.35	58	2736000	-243000
IDEA	25-Jun-15	160	PE	0.7	156	182000	-140000
SBIN	25-Jun-15	270	PE	15.15	257	1656250	-135000
NTPC	25-Jun-15	130	PE	0.5	139	328000	-130000
POWERGRID	25-Jun-15	145	CE	2.45	354	794000	-126000
ADANIPOWER	25-Jun-15	42.5	CE	0.05	59	816000	-120000

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