

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17776	93	0.53
Nasdaq	4997	5	0.11
S&P 500	2081	12	0.61
FTSE 100	6432	-103	-1.58
DAX	10676	-213	-1.96
Hang Seng	23938	-1036	-4.15
Nikkei	20079	-290	-1.42
Sensex	28171	-37	-0.13
Nifty	8510	-11	-0.13

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1155.10	2.50	0.22
Silver (\$/Oz)	15.07	0.10	0.67
Copper(USD/lb.)	245.45	0.80	0.33
Brent Crude(USD/bbl)	57.21	0.36	0.63
USD/INR	63.46	0.06	0.09
USD/YEN	122.13	-0.41	-0.33
USD/EUR	1.0992	-0.0019	-0.17

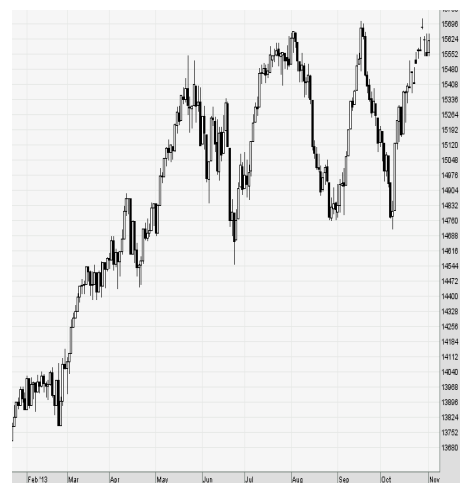
Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	28070	27870	28171	28370	28570
Nifty	8480	8420	8510	8570	8630
Nifty (Fut)	8485	8425	8516	8575	8635

Pivot Level

Sensex	28197
Nifty	8518

US: US market closed higher on Tuesday after a choppy trading session as investors eyed developments in the Greece debt crisis and the start of corporate earnings season. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Key benchmark indices logged modest gains in what was a highly volatile session as fall in crude oil prices offset worries in Greece. The decline in crude oil prices augur well for India. The market breadth indicating the overall health of the market was strong.

Technical Build up

- ❖ Doji candle with increase in volume.
- ❖ Oscillators is approaching overbought region.
- ❖ Upper band of Bollinger exist at 8642
- ❖ Crucial moving average of 20/50 SMA are at 8280 and 8268
- ❖ 200 SMA trend deciding level exist at 8381

Outlook for the day

Indian equity market took a pause yesterday and ended almost flat amid intraday volatility. Greece concern keep the market in a narrow band till there is clarity to resolve Greece crisis while China continued its southbound journey of the last few sessions. On the technical front Nifty ended forming Doji candle with rise in volume providing a situation of uncertainty. Nifty too closed below the 50% retracement of the entire decline since March 2015 while oscillators are approaching. Hence it seems that some amount of price consolidation can be seen however due to a concise pattern breakout from downward sloping channel higher target of 8900 remains open in Nifty. Fall below 8325 only will change the uptrend. On the F&O Nifty future witnessed profit booking activity at higher levels with rise in OI followed by decrease in price. Basis continues to cling near its spot prices while CoC decreased compared to previous day. Indian VIX increased marginally the previous day. On the option front lower strike price put option saw writing activity in 8200 & 8300 strike prices while higher strike price call option of 8600 & 8700 too saw short activity. Hence to sum up a neutral to positive outlook can be inferred from the data.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
MCLEO					
DRUSS	2028	2430	19.8	233.75	6.70
PIDILITI					
ND	901	1051	16.7	574.3	5.7
APOLLO					
TYRE	4224	4871	15.3	178.3	3.20
CEATLT					
D	3399	3846	13.2	704.85	0.40
HAVELL					
S	2959	3314	12	302.35	4.9

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
OFSS	848	934	10.1	3925	-0.3
NTPC	13165	14296	8.6	134.95	-2.7
OIL	1229	1327	8	447.70	-0.8
TATAMT					
RDVR	18150	19511	7.5	253.7	-1.0
ACC	8161	8664	6.2	1499.7	-0.1

Nifty declined by 0.13% with Nifty future added 9.9 lakh shares in open interest and stock future added 257.6 lakh shares in open interest.

- Nifty PCR increased to 1.14 from 1.13.
- Total Nifty Calls added 16.8 lakh shares in open interest.
- Total Nifty Puts added 25.1 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.23.54(provisional), while DIIs sold net Rs.94.71 Cr in cash market.
- FII bought net Rs.1873.13 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

PARTICULARS	07/07/2015	06/07/2015	03/07/2015	02/07/2015
Spot	8510.8	8522.15	8484.9	8444.9
% Change in Spot	-0.13%	0.44%	0.47%	-0.10%
Nifty(FUT) July	8516.6	8537.75	8488	8438.3
Nifty(FUT) July Vol.	420806	588517	364786	369378
Nifty(FUT) July - OI	18597950	17747600	17359875	16975375
Nifty(FUT) Aug	8554.8	8575.05	8523.65	8474.7
Nifty(FUT) Aug Vol.	15043	19762	15045	13780
Nifty(FUT) Aug - OI	1194800	1115275	1048150	1018825

Trade Statistics for 07/07/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	5,68,561	15416	-
NSE Stock Futures	8,39,669	23413	-
NSE Index Options	60,02,589	1,35,284.65	-
NSE Stock Options	3,37,194	9567	0.43
NSE F&O Total Turnover	77,48,013	183,680	1.1
NSE Cash Turnover	-	17613	-
BSE Cash Turnover	-	3,018.70	-
Total Turnover	-	204312	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	07/07/2015		06/07/2015		03/07/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	957	1420	-854	237	362	475
Index option	909	4155	67	2579	1311	2467
Stock Future	-61	289	-266	849	322	574
Stock option	69	122	-9	81	29	95
Total	1874	5985	-1062	3745	2024	3611

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	07/07/2015	06/07/2015	03/07/2015	02/07/2015	01/07/2015
Index Futures	709	550	814	141	1099
Index Options	287	1571	391	284	1332
Stock Futures	3829	2348	4786	2528	3903
Stock Options	735	630	564	879	434
F&O Total	5559	5099	6554.77	3831.67	6767.3

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	8200	PE	78.7	97250	2453750	1896750
30-Jul-15	8300	PE	57.1	498049	4568025	412400
30-Jul-15	8700	CE	47.3	508657	3732450	351725
30-Jul-15	8800	CE	24.75	339748	3110625	350575
30-Jul-15	8500	PE	118.55	461249	2832050	277925
30-Jul-15	8600	CE	82.35	618814	3529200	275250
24-Sep-15	8800	CE	122.3	16989	951875	269950
24-Sep-15	8000	PE	64.5	17392	2123075	260900
24-Sep-15	8200	PE	95.25	12574	669025	237300
24-Sep-15	8300	PE	115.1	11489	679550	234250

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Jul-15	8500	CE	132.2	385193	4197850	-323800
30-Jul-15	8200	PE	39.95	391036	4649325	-312675
30-Jul-15	8000	PE	20.75	226875	5276275	-287500
27-Aug-15	7900	PE	38.5	21469	484075	-151425
30-Jul-15	8300	CE	263.1	32859	1409250	-141425
27-Aug-15	8100	PE	61.4	23254	811750	-123800
30-Jul-15	7900	PE	15.6	122754	5200400	-123300
27-Aug-15	8000	PE	48.9	35254	1236025	-117575
30-Jul-15	7800	PE	11.4	88282	3347850	-108450
27-Aug-15	7800	PE	30.65	14458	690675	-67775

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
L&TFH	30-Jul-15	75	CE	1.85	4543	3256000	2236000
L&TFH	30-Jul-15	80	CE	0.85	2882	2472000	2228000
L&TFH	30-Jul-15	70	PE	1.5	1297	1460000	1176000
ADANIPOWER	30-Jul-15	35	CE	0.4	705	2808000	1156000
IFCI	30-Jul-15	25	PE	0.25	227	2000000	1064000
UNITECH	30-Jul-15	10	CE	0.15	279	12210000	858000
IOC	30-Jul-15	440	CE	7.7	2167	970000	771000
GMRINFRA	30-Jul-15	15	CE	0.5	259	9789000	741000
L&TFH	30-Jul-15	85	CE	0.35	469	728000	728000
L&TFH	30-Jul-15	67.5	PE	0.75	816	1028000	728000

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	0.35	607	1188000	-668000
ADANIPOWER	30-Jul-15	30	CE	1.8	914	3272000	-564000
SOUTHBANK	30-Jul-15	25	CE	1	193	1602000	-450000
L&TFH	30-Jul-15	65	CE	7.75	397	964000	-408000
IOC	30-Jul-15	430	CE	11.65	1670	446000	-391000
ADANIPOWER	30-Jul-15	30	PE	1	445	2296000	-376000
SBIN	30-Jul-15	270	CE	9.4	2397	3418000	-365000
L&TFH	30-Jul-15	67.5	CE	5.65	438	764000	-356000
JPASSOCIAT	30-Jul-15	10	CE	2.05	168	960000	-296000
ADANIANT	30-Jul-15	120	CE	0.25	898	460500	-272500

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