

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	18039	38	0.22
Nasdaq	5082	5	0.11
S&P 500	2108	3	0.17
FTSE 100	6846	16	0.24
DAX	11332	67	0.60
Hang Seng	27049	141	0.53
Nikkei	20400	17	0.08
Sensex	26370	-469	-1.75
Nifty	7965	-159	-1.96

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1181.60	1.20	0.10
Silver (\$/Oz)	15.98	0.02	0.09
Copper(USD/lb.)	267.45	0.55	0.21
Brent Crude(USD/bbl)	64.78	-0.33	-0.51
USD/INR	63.97	0.13	0.21
USD/YEN	123.54	0.12	0.10
USD/EUR	1.1250	-0.0008	-0.07

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	26310	26150	26370	26520	26720
Nifty	7950	7900	7965	8010	8070
Nifty (Fut)	7945	7895	7959	8005	8065

Pivot Level	
Sensex	26573
Nifty	8028

US: US market closed slightly higher on Thursday, extending the prior day's rebound, as negative news out of Greece counterbalanced a good retail sales report. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Key benchmark indices settled with sharp losses after witnessing a firm opening. The broad market depicted weakness. There were more than two losers against every gainer on BSE.

Technical Build up

- ❖ Bearish marubazu candle with increase in volume.
- ❖ Oscillators in neutral price region with sell crossover.
- ❖ Lower band of Bollinger exist at 7960
- ❖ Crucial moving average of 20/50 SMA are at 8265 and 8363
- ❖ 200 SMA trend deciding level exist at 8353

Outlook for the day

Indian equity market resumed their downward bias on Thursday and lost more than one and half percent by the end and ended by the session by trading below 7-month low. Cautiousness ahead of crucial macro-economic data of IIP and CPI Inflation scheduled on Friday probably triggered selling across the board. On the technical front Nifty continued its negative bias in the market with strong bearish Marubazu candle with rise in volume. It breached past the psychological support level of 8000 and closed decisively below it indicating a probable change in trend. It also seems that Nifty has provided a breakdown from the bearish head & Shoulder pattern too. However oversold reading in oscillator might limit downside till 7800. On the F&O front Nifty future witnessed short buildup with rise in price followed by increase in OI. Basis for the Index remains in negative territory while CoC increased compared to previous day. Indian VIX increased compared to previous day. On the option front long addition were seen in lower strike price put option of 7700 & 7900 while writing activity were seen in higher strike price call option of 8000 & 8200 indicating limited upside.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BAJFINA					
NCE	291	345	18.6	4659	2.2
DISHTV	6620	7157	8.1	102.8	2.8
TVSMO					
TOR	4157	4424	6.4	225.65	0.80
ENGINE					
RIND	2451	2598	6	199.6	0.6
APOLLO					
HOSP	2146	2245	4.6	1212	0.50

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
CANBK	9626	12195	26.7	283	-3.7
IOB	2727	3033	11.2	35.8	-4.7
TATAPO					
WER	5815	6452	11	69.95	-5.1
UCOBA					
NK	3303	3604	9.1	54.35	-4.7
HDIL	8149	8759	7.5	90.45	-5.3

Nifty declined by 1.96% with Nifty future added 11.82 lakh shares in open interest and stock future added 112.6 lakh shares in open interest.

- Nifty PCR decreased to 0.84 from 0.86
- Total Nifty Calls added 45.7 lakh shares in open interest.
- Total Nifty Puts added 19.6 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8500 and 7800 put.
- FII's sold net Rs.622.89(provisional), while DIIs bought net Rs.589.29 Cr in cash market.
- FII bought net Rs.364.31 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

PARTICULARS	11/06/2015	10/06/2015	09/06/2015	08/06/2015
Spot	7965.35	8124.45	8022.4	8044.15
% Change in Spot	-1.96%	1.27%	-0.27%	-0.87%
Nifty(FUT) June	7959.2	8120.05	8030.6	8044.2
Nifty(FUT) June Vol.	697716	517670	385780	376842
Nifty(FUT) June - OI	16590775	15408525	16378950	16246550
Nifty(FUT) July	7993.25	8153.75	8059.9	8079
Nifty(FUT) July Vol.	28185	14691	14071	18554
Nifty(FUT) July - OI	1062150	899775	835575	828425

Trade Statistics for 11/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	9,05,589	22336	-
NSE Stock Futures	9,08,902	23214	-
NSE Index Options	1,02,93,210	2,23,253.44	-
NSE Stock Options	4,42,549	11247	0.56
NSE F&O Total Turnover	1,25,50,250	280,050	0.77
NSE Cash Turnover	-	15405	-
BSE Cash Turnover	-	2,508.28	-
Total Turnover	-	297962	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	11/06/2015		10/06/2015		09/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	178	1107	32	-594	157	71
Index option	-177	1952	1039	2700	368	2522
Stock Future	435	-1156	32	373	297	-178
Stock option	-71	126	-18	55	-22	143
Total	365	2030	1085	2533	800	2558

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	11/06/2015	10/06/2015	09/06/2015	08/06/2015	05/06/2015
Index Futures	1268	-760	45	-38	130
Index Options	-1607	638	-179	-646	-102
Stock Futures	5521	458	4514	3606	2678
Stock Options	598	325	568	627	827
F&O Total	5780	661	4947.39	3548.71	3532.15

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
25-Jun-15	8000	CE	85.6	451927	3158825	1459750
25-Jun-15	8100	CE	49.35	860910	3253775	1007800
25-Jun-15	7600	PE	17.95	297492	2096925	861825
25-Jun-15	8200	CE	26.15	1093251	4578200	750850
25-Jun-15	7700	PE	31.75	479392	3092750	614150
25-Jun-15	7900	PE	85	771982	4533225	527375
25-Jun-15	7900	CE	137.1	80498	904775	390075
25-Jun-15	8300	CE	12.9	917017	4980825	351900
25-Jun-15	7800	PE	52.55	647676	5194700	320550
25-Jun-15	7500	PE	9.65	130883	1841725	309600

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
25-Jun-15	8000	PE	129.95	879189	3988300	-719025
25-Jun-15	8100	PE	190.25	505270	2615100	-397650
25-Jun-15	8800	CE	2.35	101636	3215050	-346175
25-Jun-15	8700	CE	2.6	156565	2482325	-312050
25-Jun-15	8900	CE	1.9	16763	1070800	-173625
25-Jun-15	9000	CE	1.85	24688	3459875	-163450
25-Jun-15	8200	PE	266.6	155839	2554300	-147025
25-Jun-15	8600	CE	2.95	282072	3000800	-124700
25-Jun-15	8300	PE	352.5	36434	2094025	-113200
25-Jun-15	8400	PE	443	11633	1188825	-90250

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	12.5	CE	0.25	1567	15672000	1736000
UNITECH	25-Jun-15	7.5	CE	0.55	575	2862000	1494000
DISHTV	25-Jun-15	100	PE	2.6	2079	2048000	1440000
UNITECH	25-Jun-15	10	CE	0.1	440	9036000	1017000
ADANIPOWER	25-Jun-15	30	CE	0.75	453	2164000	824000
DISHTV	25-Jun-15	110	CE	1.45	4019	2104000	744000
JINDALSTEL	25-Jun-15	100	CE	2.85	2476	1308000	726000
SBIN	25-Jun-15	260	CE	4.15	3689	2988750	703750
RCOM	25-Jun-15	70	CE	0.15	774	3254000	690000
TATAMOTORS	25-Jun-15	440	CE	6.85	3363	892335	581760

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
GMRINFRA	25-Jun-15	15	CE	0.1	118	10686545	-632937
NHPC	25-Jun-15	17.5	PE	0.1	52	990000	-460000
RPOWER	25-Jun-15	45	PE	2	189	564000	-396000
DISHTV	25-Jun-15	100	CE	5.25	2001	3216000	-364000
RCOM	25-Jun-15	60	PE	3.45	510	638000	-354000
JPASSOCIAT	25-Jun-15	15	CE	0.05	219	12016000	-344000
JINDALSTEL	25-Jun-15	100	PE	6.85	1159	754000	-249000
GMRINFRA	25-Jun-15	10	PE	0.1	75	2256558	-229325
ADANIPOWER	25-Jun-15	25	PE	0.15	185	568000	-204000
IDEA	25-Jun-15	175	PE	8.6	203	168000	-180000

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