

## Technical Report

## Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17760	211	1.21
Nasdaq	4997	75	1.53
S&P 500	2076	25	1.23
FTSE 100	6673	91	1.39
DAX	11315	319	2.90
Hang Seng	24778	-122	-0.49
Nikkei	19989	210	1.06
Sensex	27661	87	0.32
Nifty	8360	32	0.38

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1162.00	4.10	0.35
Silver (\$/Oz)	15.56	0.08	0.51
Copper(USD/lb.)	252.75	-1.00	-0.39
Brent Crude(USD/bbl)	58.05	-0.68	-1.16
USD/INR	63.40	0.01	0.02
USD/YEN	122.50	-0.28	-0.23
USD/EUR	1.1125	-0.0037	-0.33

### Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	27510	27395	27661	27760	27860
Nifty	8315	8280	8360	8390	8420
Nifty (Fut)	8340	8305	8385	8415	8445

### Pivot Level

Sensex	27640
Nifty	8351

**US:** US market closed more than 1 percent higher on Friday, recovering from a sharp selloff earlier in the week, as hopes for resolution in Greece and stabilization in China boosted sentiment. 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 on last trading day of the week. High intraday volatility was witnessed throughout the day as the key indices alternately swung between positive and negative zone. The market breadth indicating the overall health of the market was positive.

### Technical Build up

- ❖ Bullish hammer formation with marginal rise in volume.
- ❖ Oscillators in sell mode.
- ❖ Upper band of Bollinger exist at 8614
- ❖ Crucial moving average of 20/50 SMA are at 8328 and 8275
- ❖ 200 SMA trend deciding level exist at 8385

### Outlook for the day

Indian equity market traded in a narrow range and managed to close marginally in green by the end. On the technical front Nifty formed bullish hammer formation in daily chart with marginal rise in volume, the Index has again entered into consolidation mode before resuming uptrend. Negative aspect being Nifty closed below the crucial 200dma and provided sell crossover in oscillator and further below the 38.2% retracement level. Overall a cautious approach needs to be maintained and significant support is placed at 8150. On the F&O Nifty future long build up with rise in OI and rise in price, basis continues to command a premium of 25pts. Indian VIX decreased compared to previous day. On the option front long addition were seen in 8400 strike price call option while writing activity were seen in lower strike price put option of 7600 & 7700 hence indicating a bullish outlook in the market.



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

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BOSCHL					
TD	1351	1586	17.4	23100	0.90
OIL	1729	1987	14.9	438.6	3.4
JINDALS					
TEL	20360	21889	7.5	85.75	4.50
ICICIBA					
NK	37687	39351	4.4	314.25	1.20
CAIRN	14204	14764	3.9	169.9	2.90

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

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
TCS	23699	30902	30.4	2472	-2.3
ADANIP					
OWER	17478	20700	18.4	28.7	-4.7
JSWENE					
RGY	3133	3527	12.6	96.20	-1.1
ONGC	20358	22893	12.5	295.55	-1.5
HDFC	38571	42404	9.9	1274.55	-0.3

Nifty gained by 0.38% with Nifty future shaded 4.9 lakh shares in open interest and stock future added 415.8 lakh shares in open interest.

- Nifty PCR remained unchanged at 1.05.
- Total Nifty Calls added 9.8 lakh shares in open interest.
- Total Nifty Puts added 10.4 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8400 and 7900 put.
- FII's sold net Rs.465.27(provisional), while DIIs bought net Rs.590.49 Cr in cash market.
- FII sold net Rs.10.02 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

## Nifty Tracker

PARTICULARS	10/07/2015	09/07/2015	08/07/2015	07/07/2015
Spot	8360.55	8328.55	8363.05	8510.8
% Change in Spot	0.38%	-0.41%	-1.74%	-0.13%
Nifty(FUT) July	8385.55	8346.1	8378	8516.6
Nifty(FUT) July Vol.	414064	398298	821591	420806
Nifty(FUT) July - OI	18308525	17869225	18189875	18597950
Nifty(FUT) Aug	8423.65	8387.1	8418.7	8554.8
Nifty(FUT) Aug Vol.	14898	13802	24769	15043
Nifty(FUT) Aug - OI	1315775	1275275	1253725	1194800

## Trade Statistics for 10/07/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	5,61,167	15052	-
NSE Stock Futures	7,91,019	21790	-
NSE Index Options	60,65,313	1,35,464.09	-
NSE Stock Options	4,45,402	12764	0.54
NSE F&O Total Turnover	78,62,901	185,071	0.89
NSE Cash Turnover	-	16163	-
BSE Cash Turnover	-	2,870.13	-
Total Turnover	-	204104	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	10/07/2015		09/07/2015		08/07/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	7	357	-1247	-574	-271	-255
Index option	1111	2110	767	1726	1059	2086
Stock Future	-1058	352	-497	535	-899	-714
Stock option	-70	78	-77	78	56	146
Total	-10	2897	-1054	1766	-55	1263

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	10/07/2015	09/07/2015	08/07/2015	07/07/2015	06/07/2015
Index Futures	663	-409	-826	709	550
Index Options	1455	759	-805	287	1571
Stock Futures	1774	3001	1864	3829	2348
Stock Options	363	983	849	735	630
F&O Total	4256	4334	1082.75	5559.29	5099.05

## 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	7600	PE	5.5	70088	1630150	693750
30-Jul-15	8400	CE	112.7	584008	5169375	502850
30-Jul-15	9000	CE	3.1	101013	2588550	314700
30-Jul-15	8900	CE	4.85	140362	1818500	298875
24-Sep-15	8100	PE	103.75	16592	1361275	290875
24-Sep-15	8000	PE	85.05	20091	2836400	252700
27-Aug-15	9000	CE	23.75	15517	1386000	176100
24-Sep-15	8200	PE	130.4	14262	1095975	159225
30-Jul-15	8100	PE	40.65	319745	2828925	145425
30-Jul-15	8200	PE	60.25	445815	4665300	133825

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Jul-15	7700	PE	8.65	89431	1717275	-339275
30-Jul-15	8700	CE	20.1	375074	3557625	-259025
30-Jul-15	8500	CE	68.1	680716	4637250	-215900
30-Jul-15	7300	PE	2.75	17925	437050	-163075
30-Jul-15	8000	PE	27.6	335037	4804425	-118550
30-Jul-15	8500	PE	182.15	57603	1608175	-101250
27-Aug-15	8100	PE	87.35	28458	619125	-81825
30-Jul-15	8800	CE	9.9	209586	3419050	-80825
30-Jul-15	8300	CE	169.85	135030	1989925	-72525
30-Jul-15	8000	CE	404.4	5052	746775	-44800

## 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
JINDALSTEL	30-Jul-15	90	CE	3.5	4652	3728000	1186000
ADANIPOWER	30-Jul-15	30	CE	0.8	1220	4684000	1172000
IFCI	30-Jul-15	27.5	PE	1.2	121	1152000	784000
RCOM	30-Jul-15	75	CE	0.8	2186	3128000	772000
JINDALSTEL	30-Jul-15	95	CE	2.35	1566	1730000	674000
ADANIPOWER	30-Jul-15	27.5	PE	0.75	785	1816000	636000
TATASTEEL	30-Jul-15	290	CE	3.7	2202	2077000	581000
BHEL	30-Jul-15	280	CE	4.85	2355	942000	578000
RCOM	30-Jul-15	65	CE	4.15	627	3548000	472000
IFCI	30-Jul-15	27.5	CE	0.65	236	3448000	456000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
CROMPGREAV	30-Jul-15	185	CE	7.15	620	348000	-266000
UNIONBANK	30-Jul-15	160	CE	12.75	328	400000	-244000
ITC	30-Jul-15	320	CE	2.6	1057	1393000	-218000
INDIACEM	30-Jul-15	90	PE	1.65	99	1340000	-180000
L&TFH	30-Jul-15	80	CE	0.5	415	2404000	-176000
TCS	30-Jul-15	2300	PE	6.25	5662	134375	-173375
TCS	30-Jul-15	2500	PE	61.1	11804	269875	-172375
IDEA	30-Jul-15	170	PE	3.05	262	388000	-164000
SYNDIBANK	30-Jul-15	100	PE	1.45	179	194000	-162000
SBIN	30-Jul-15	290	CE	1.6	939	2245000	-148000

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