

# Technical Report

## Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17898	-140	-0.78
Nasdaq	5051	-31	-0.62
S&P 500	2094	-14	-0.70
FTSE 100	6784	-61	-0.90
DAX	11196	-136	-1.20
Hang Seng	27020	-259	-0.95
Nikkei	20354	-53	-0.26
Sensex	26425	54	0.21
Nifty	7982	17	0.22

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1180.50	1.30	0.11
Silver (\$/Oz)	15.89	0.07	0.41
Copper(USD/lb.)	267.85	-0.45	-0.17
Brent Crude(USD/bbl)	63.53	-0.34	-0.53
USD/INR	64.06	0.08	0.13
USD/YEN	123.48	0.09	0.07
USD/EUR	1.1215	-0.0051	-0.45

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	26310	26150	26425	26520	26720
Nifty	7950	7900	7982	8010	8070
Nifty (Fut)	7945	7895	7978	8005	8065

Pivot Level	
Sensex	26407
Nifty	7972

**US:** US market closed lower on Friday, as continued uncertainty over Greece pressured stocks and investors kept an eye on a calmer bond market ahead of next week's Federal Reserve meeting. 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. Intraday volatility was high as the key indices alternately swung between positive and negative zone throughout the trading session. The market breadth indicating the overall health of the market was negative.

## Technical Build up

- ❖ Doji candle with decrease in volume.
- ❖ Oscillators in neutral price region with sell crossover.
- ❖ Lower band of Bollinger exist at 7924
- ❖ Crucial moving average of 20/50 SMA are at 8251 and 8353
- ❖ 200 SMA trend deciding level exist at 8354

## Outlook for the day

Indian equity market equity markets witnessed a breather on Friday as the benchmarks traded in narrow range and closed marginally in green by the end. Industrial activity picked up in April, posting a better-than-expected 4.1% expansion, up from 2.5% in the previous month, Retail inflation, inched up to 5.01% in May from 4.87% in April. On the technical front Nifty continued its negative bias in the market, it still trading below the psychological support level of 8000. 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 long addition with rise in OI followed by rise in price. Basis for the Index remains in negative territory while CoC decreased compared to previous day. Indian VIX decreased compared to previous day. On the option front long addition were seen in lower strike price put option of 7900 & 7800 while 8100 strike price call option witnessed the same, however writing activity in higher strike price put might be hinting towards neutral to positive outlook in the market.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
OFSS	478	673	40.8	3618.8	2.5
UPL	18503	19661	6.3	529	4.1
INDUSIN					
DBK	24935	26099	4.7	804	1.9
BAJAJA					
UTO	12455	13024	4.6	2286	3.2
IDEA	12624	13094	3.7	171.6	2.1

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BANKBA					
RODA	17936	19693	9.8	143.35	-0.8
TATAM					
OTORS	58984	63388	7.5	424.55	-1.3
WIPRO	9243	9897	7.1	539.95	-1.5
INFY	49232	52387	6.4	1950	-0.9
MINDTR					
EE	834	880	5.5	1305.45	-2.8

Nifty gained by 0.22% with Nifty future added 1.4 lakh shares in open interest and stock future added 157.5 lakh shares in open interest.

- Nifty PCR increased to 0.85 from 0.84
- Total Nifty Calls added 12.7 lakh shares in open interest.
- Total Nifty Puts added 17.4 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.670.96(provisional), while DIIs bought net Rs.705.58 Cr in cash market.
- FII bought net Rs.479.10 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

## Nifty Tracker

PARTICULARS	12/06/2015	11/06/2015	10/06/2015	09/06/2015
Spot	7982.9	7965.35	8124.45	8022.4
% Change in Spot	0.22%	-1.96%	1.27%	-0.27%
Nifty(FUT) June	7978.7	7959.2	8120.05	8030.6
Nifty(FUT) June Vol.	407275	697716	517670	385780
Nifty(FUT) June - OI	16657725	16590775	15408525	16378950
Nifty(FUT) July	8011.75	7993.25	8153.75	8059.9
Nifty(FUT) July Vol.	17394	28185	14691	14071
Nifty(FUT) July - OI	1126600	1062150	899775	835575

## Trade Statistics for 12/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	5,86,526	15375	-
NSE Stock Futures	7,38,715	18578	-
NSE Index Options	69,44,667	1,52,339.44	-
NSE Stock Options	4,03,654	9978	0.63
NSE F&O Total Turnover	86,73,562	196,271	0.73
NSE Cash Turnover	-	12622	-
BSE Cash Turnover	-	2,204.76	-
Total Turnover	-	211097	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	12/06/2015		11/06/2015		10/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	120	1218	178	1107	32	-594
Index option	464	1743	-177	1952	1039	2700
Stock Future	-42	601	435	-1156	32	373
Stock option	-63	84	-71	126	-18	55
Total	479	3646	365	2030	1085	2533

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	12/06/2015	11/06/2015	10/06/2015	09/06/2015	08/06/2015
Index Futures	454	1268	-760	45	-38
Index Options	512	-1607	638	-179	-646
Stock Futures	2907	5521	458	4514	3606
Stock Options	375	598	325	568	627
F&O Total	4248	5780	661.05	4947.39	3548.71

## 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	7400	PE	2.8	107969	2113825	673075
25-Jun-15	8100	CE	47.3	618621	3792725	538950
25-Jun-15	7900	PE	67.9	572465	5053250	520025
25-Jun-15	7800	PE	38.75	498012	5623150	428450
25-Jun-15	8000	CE	85.6	648659	3511250	352425
25-Jun-15	7900	CE	140.15	174364	1219775	315000
30-Jul-15	7800	PE	113.2	29829	1637525	136150
30-Jul-15	7600	PE	64.15	13201	518050	124750
25-Jun-15	8200	CE	23.15	671325	4698250	120050
25-Jun-15	8150	CE	33.2	27076	438275	117200

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
25-Jun-15	8300	CE	10.9	446417	4593200	-387625
25-Jun-15	8000	PE	110	377668	3772050	-216250
25-Jun-15	8100	PE	168.45	87112	2419400	-195700
25-Jun-15	7600	PE	11.55	264769	1954575	-142350
25-Jun-15	8700	CE	2.55	76736	2345925	-136400
25-Jun-15	8200	PE	244.05	28028	2454750	-99550
25-Jun-15	8400	CE	5.65	351853	4626100	-93125
25-Jun-15	8400	PE	422.15	7260	1113050	-75775
25-Jun-15	9000	CE	1.8	27161	3389375	-70500
25-Jun-15	8800	CE	2.2	34112	3146375	-68675

## 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	CE	1.15	779	4240000	3216000
JPASSOCIAT	25-Jun-15	10	PE	0.4	3749	13312000	2776000
JPASSOCIAT	25-Jun-15	7.5	PE	0.1	1434	4192000	1736000
UNITECH	25-Jun-15	7.5	CE	0.55	593	4275000	1413000
HDIL	25-Jun-15	90	CE	3.1	1871	1210000	898000
DISHTV	25-Jun-15	100	PE	1.35	1256	2864000	816000
UNITECH	25-Jun-15	10	CE	0.15	300	9819000	783000
IBREALEST	25-Jun-15	45	CE	1.5	499	892000	748000
ADANIPOWER	25-Jun-15	30	CE	0.55	494	2776000	612000
ADANIPOWER	25-Jun-15	27.5	PE	0.35	439	1668000	580000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
JPASSOCIAT	25-Jun-15	12.5	PE	1.85	431	4432000	-1104000
ADANIPOWER	25-Jun-15	35	CE	0.1	185	2552000	-628000
ICICIBANK	25-Jun-15	300	CE	5	2386	3491250	-505000
HDIL	25-Jun-15	90	PE	4.75	1253	798000	-496000
DLF	25-Jun-15	130	CE	0.15	354	1756000	-338000
ICICIBANK	25-Jun-15	290	CE	10.1	1877	1580000	-322500
NHPC	25-Jun-15	17.5	PE	0.05	50	680000	-310000
IBREALEST	25-Jun-15	55	CE	0.1	125	956000	-300000
GMRINFRA	25-Jun-15	15	CE	0.1	46	10393009	-293536
JINDALSTEL	25-Jun-15	100	PE	7.1	420	574000	-180000

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