

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17791	-107	-0.60
Nasdaq	5029	-21	-0.42
S&P 500	2084	-9	-0.46
FTSE 100	6710	-74	-1.10
DAX	10984	-211	-1.89
Hang Seng	26697	-163	-0.61
Nikkei	20251	-136	-0.66
Sensex	26586	161	0.61
Nifty	8013	31	0.39

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1185.50	-0.30	-0.03
Silver (\$/Oz)	16.03	-0.05	-0.33
Copper(USD/lb.)	264.55	-0.45	-0.17
Brent Crude(USD/bbl)	63.92	-0.03	-0.05
USD/INR	64.16	0.10	0.17
USD/YEN	123.38	-0.04	-0.03
USD/EUR	1.1274	-0.0009	-0.08

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	26510	26375	26586	26760	26940
Nifty	7990	7950	8013	8065	8120
Nifty (Fut)	7985	7945	8009	8060	8115

Pivot Level	
Sensex	26541
Nifty	8005

US: US market closed lower on Monday as investors remained anxious over stalled Greece debt talks and the upcoming two-day 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 finished the first trading session of the week with modest gains. 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 7892
- ❖ Crucial moving average of 20/50 SMA are at 8233 and 8343
- ❖ 200 SMA trend deciding level exist at 8354

Outlook for the day

Indian equity market managed to close in green on Monday amid excessive intraday volatility. Sentiments got the necessary after IIP announced last Friday, surged to 4.1 percent in April higher than the street expectations followed by better than expected WPI data which stood at -2.36% as against prior period of -2.65%. On the technical front Nifty bounced back and managed to closed marginally above the psychological support level of 8000 and head & shoulder pattern in Nifty entails that a minor pullback is on the cards to test the neckline region before maintaining its negative biasness in the market. On the oscillator front too Nifty is in oversold price region reaffirming that downside might be limited till 7800. On the F&O front OI activity in Nifty future indicates that after a prolonged period there may a situation of short covering with marginal rise in price followed by decrease in OI. Basis for the Index continues to remain in discount and so are the few Nifty constitute stocks while CoC for Index decreased again compared to previous day. Indian VIX increased marginally compared to previous day. On the option front call option saw short unwinding in 8500 & 8600 strike prices while short buildup were seen in lower strike price put option of 7500 & 7700.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Ch g (%)
CAIRN	13828	15370	11.2	186.55	3.0
SUNTV	4296	4576	6.5	302.6	5.1
ADANIE					
T	15930	16779	5.3	100.4	6.4
HDFC	40098	42041	4.9	1212	1.7
M&M	14460	15106	4.5	1219	1.7

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
ARVIND	3456	4082	18.1	227.45	-3.4
HEXAW					
ARE	4212	4794	13.8	259	-5.1
ACC	8222	8942	8.8	1373.95	-2.4
ALBK	3608	3899	8.1	88.4	-3.0
VEDL	22539	24100	6.9	181.4	-1.7

Nifty gained by 0.39% with Nifty future shaded 7.0 lakh shares in open interest and stock future added 377.9 lakh shares in open interest.

- Nifty PCR increased to 0.89 from 0.85
- Total Nifty Calls shaded 19.0 lakh shares in open interest.
- Total Nifty Puts added 14.6 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.604.86(provisional), while DIIs bought net Rs.650.47 Cr in cash market.
- FII sold net Rs.281.02 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

PARTICULARS	15/06/2015	12/06/2015	11/06/2015	10/06/2015
Spot	8013.9	7982.9	7965.35	8124.45
% Change in Spot	0.39%	0.22%	-1.96%	1.27%
Nifty(FUT) June	8009.2	7978.7	7959.2	8120.05
Nifty(FUT) June Vol.	502224	407275	697716	517670
Nifty(FUT) June - OI	15895775	16657725	16590775	15408525
Nifty(FUT) July	8040.45	8011.75	7993.25	8153.75
Nifty(FUT) July Vol.	18198	17394	28185	14691
Nifty(FUT) July - OI	1190275	1126600	1062150	899775

Trade Statistics for 15/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	6,48,841	15953	-
NSE Stock Futures	7,39,773	18477	-
NSE Index Options	78,88,860	1,69,084.40	-
NSE Stock Options	3,65,336	9042	0.55
NSE F&O Total Turnover	96,42,810	212,556	0.81
NSE Cash Turnover	-	11653	-
BSE Cash Turnover	-	2,353.06	-
Total Turnover	-	226562	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	15/06/2015		12/06/2015		11/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-146	-134	120	1218	178	1107
Index option	-247	732	464	1743	-177	1952
Stock Future	133	112	-42	601	435	-1156
Stock option	-21	68	-63	84	-71	126
Total	-281	780	479	3646	365	2030

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	15/06/2015	12/06/2015	11/06/2015	10/06/2015	09/06/2015
Index Futures	-281	454	1268	-760	45
Index Options	617	512	-1607	638	-179
Stock Futures	-168	2907	5521	458	4514
Stock Options	340	375	598	325	568
F&O Total	507	4248	5780.42	661.05	4947.39

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	7700	PE	14.85	381435	3636825	430875
25-Jun-15	8000	PE	87.35	677476	4020525	248475
25-Jun-15	7500	PE	4	126938	2045675	210550
25-Jun-15	8250	CE	15.25	35406	543450	174575
30-Jul-15	8400	CE	51.8	27815	774650	123650
25-Jun-15	7800	PE	27.4	651322	5731800	108650
30-Jul-15	8100	CE	153.9	16227	286450	91100
25-Jun-15	7850	PE	36.95	17907	145925	81900
30-Jul-15	7500	PE	39.3	13362	672825	75175
25-Jun-15	7600	PE	7.6	202182	2028025	73450

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
25-Jun-15	8000	CE	93.4	766572	3124300	-386950
25-Jun-15	8500	CE	2.5	202032	4882050	-349575
25-Jun-15	8600	CE	1.85	90431	2779875	-288875
25-Jun-15	8200	CE	23.95	804631	4416575	-281675
25-Jun-15	8100	CE	49.85	866243	3529925	-262800
25-Jun-15	8400	CE	4.95	314808	4408325	-217775
25-Jun-15	8300	CE	10.65	442226	4377750	-215450
25-Jun-15	7900	CE	153.85	143102	1037175	-182600
25-Jun-15	8700	CE	1.8	59918	2210125	-135800
25-Jun-15	7900	PE	50.8	814678	4938225	-115025

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	0.2	1824	14840000	1528000
JPASSOCIAT	25-Jun-15	7.5	PE	0.05	353	5248000	1056000
SBIN	25-Jun-15	260	CE	2.25	5498	4181250	760000
DISHTV	25-Jun-15	105	PE	2.5	879	1356000	708000
UNITECH	25-Jun-15	10	CE	0.1	339	10494000	675000
RPOWER	25-Jun-15	45	CE	0.65	652	3492000	656000
IBREALEST	25-Jun-15	30	PE	0.05	156	624000	624000
JPOWER	30-Jul-15	7.5	CE	0.25	37	1140000	589000
ADANIPOWER	25-Jun-15	27.5	PE	0.2	392	2244000	576000
ASHOKLEY	25-Jun-15	67.5	CE	0.7	728	2828000	564000

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	CE	0.4	3030	14600000	-1096000
ICICIBANK	25-Jun-15	300	CE	5.8	3202	2946250	-545000
DISHTV	25-Jun-15	100	CE	8.05	276	2600000	-544000
DISHTV	25-Jun-15	105	CE	4.7	985	1648000	-496000
RCOM	25-Jun-15	70	CE	0.15	376	2752000	-424000
ICICIBANK	25-Jun-15	290	CE	11.85	976	1283750	-296250
DLF	25-Jun-15	110	CE	2.8	1107	1504000	-248000
SBIN	25-Jun-15	280	CE	0.4	1503	6356250	-228750
SBIN	25-Jun-15	310	CE	0.15	225	2083750	-218750
VEDL	25-Jun-15	180	PE	3.75	1648	1071000	-202000

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