

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17890	-75	-0.42
Nasdaq	5112	-10	-0.20
S&P 500	2102	-6	-0.30
FTSE 100	6807	-36	-0.54
DAX	11473	1	0.02
Hang Seng	26843	-302	-1.12
Nikkei	20661	-109	-0.53
Sensex	27895	166	0.60
Nifty	8398	37	0.44

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1173.90	2.10	0.18
Silver (\$/Oz)	15.85	0.01	0.06
Copper(USD/lb.)	262.35	0.40	0.15
Brent Crude(USD/bbl)	63.36	0.16	0.25
USD/INR	63.62	0.02	0.04
USD/YEN	123.45	-0.18	-0.15
USD/EUR	1.1180	-0.0025	-0.22

Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	27735	27600	27895	28035	28132
Nifty	8350	8310	8398	8440	8470
Nifty (Fut)	8375	8335	8420	8465	8495

Pivot Level

Sensex	27833
Nifty	8383

US: US closed near session lows on Thursday, failing to hold initial gains, as lack of resolution between Greece and its creditors weighed on investor sentiment. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Capital goods stocks and index heavyweights led gains for the key benchmark indices. The market breadth indicating the overall health of the market was positive. In overseas markets, European stocks reversed initial losses and trading in US index futures indicated a firm opening of US stocks later in the global day.

Technical Build up

- ❖ Bullish Marubazu candle with rise in volume.
- ❖ Oscillators in neutral price region with buy crossover.
- ❖ Upper band of Bollinger exist at 8495
- ❖ Crucial moving average of 20/50 SMA are at 8184 and 8269
- ❖ 200 SMA trend deciding level exist at 8368

Outlook for the day

Indian equity market resumed its prevailing positive bias on Thursday and posted gain of over half a percent amid volatility due to expiry of the F&O contract. Positive sentiment in the market after IMD said that the monsoon rain is 24% above normal. Investors are presently awaiting progress in Greek talks before an impending payment deadline. On the technical front Nifty witnessed another day of gain trading comfortably above the 200dma and the downward sloping channel line. Presently crucial trend deciding level is seen at 8390 coinciding with the 38.2% retracement of the entire correction since March 2015. Present trend might change to negative if Nifty closes below 8320. On the F&O started the July expiry with low rollover at 62% while the 3-months average stands around 71%, CoC too is on the lower side at 0.37%. Writing activity started at the beginning of the new expiry for higher strike price of 8500 & 8800 while put writing were seen in 8200 strike prices.



Increase in OI with Increase in Price (Long Buildup)						Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)	Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
CASTRO						MINDTR					
LIND	298	740	148.3	445.5	0.60	EE	434	1110	155.8	1305	-5.0
IGL	1003	2277	127	403.2	1.60	AMARAJ					
SKSMIC						ABAT	268	608	126.9	862.1	-1.3
RO	4749	10623	123.7	452.9	0.60	OIL	452	870	92.5	473.8	-0.2
PIDILITI						SRTRAN					
ND	300	640	113.3	559.5	2.40	SFIN	4194	7946	89.5	875	-1.6
SOUTHB						HINDZIN					
ANK	723	1467	102.9	23.9	3.00	C	573	1047	82.7	169.85	-0.2

Nifty declined by 0.44% on the last day of May expiry. Nifty declined by 0.42% in June expiry against a decline of 1.68% in May(expiry to expiry). Nifty started the month with 145 lakh shares in open interest and stock future with 234 lakh shares in open interest.

- Nifty PCR is at 1.29 against 1.08 on the first day of July expiry.
- Total Nifty Calls started with 255 lakh shares in open interest against 306 lakh shares in last month.
- Total Nifty Puts started with 331 lakh shares in open interest against 331 lakh shares in last month.
- Maximum open interest (Nifty) in Calls for June series is at 8500 and 7900 put.
- FII's bought net Rs.280.21(provisional), while DIIs sold net Rs.8.45 Cr in cash market.
- FII bought net Rs.3258.05 Cr. In F&O
- Securities in Ban Period: NIL

Nifty Tracker

PARTICULARS	25/06/2015	24/06/2015	23/06/2015	22/06/2015
Spot	8398	8360.85	8381.55	8353.1
% Change in Spot	0.44%	-0.25%	0.34%	1.56%
Nifty(FUT) July	8420.75	8369.35	8402.1	8375.6
Nifty(FUT) July Vol.	396288	258197	195511	149720
Nifty(FUT) July - OI	13871600	9026675	6254025	4250275
Nifty(FUT) Aug	8452.15	0	0	0
Nifty(FUT) Aug Vol.	11194	0	0	0
Nifty(FUT) Aug - OI	725675	0	0	0

Trade Statistics for 25/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	11,31,919	29003	-
NSE Stock Futures	23,77,519	61630	-
NSE Index Options	1,86,06,978	4,32,818.68	-
NSE Stock Options	5,29,784	14169	0.59
NSE F&O Total Turnover	2,26,46,200	537,621	1.1
NSE Cash Turnover	-	20798	-
BSE Cash Turnover	-	2,555.87	-
Total Turnover	-	560975	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	25/06/2015		24/06/2015		23/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	2225	-8376	1490	3277	1394	530
Index option	2120	-37577	743	1660	1815	1460
Stock Future	-1082	-11178	586	720	990	1231
Stock option	-5	-2439	-19	-128	-24	27
Total	3258	-59568	2800	5529	4175	3249

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	25/06/2015	24/06/2015	23/06/2015	22/06/2015	19/06/2015
Index Futures	2959	1673	716	-72	-393
Index Options	3088	-682	1064	2211	1041
Stock Futures	9891	-452	3473	5564	3036
Stock Options	1194	-178	265	-106	457
F&O Total	17131	361	5518.33	7597.22	4140.17

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	8300	PE	105.5	172319	2144175	907000
30-Jul-15	8500	CE	114	189153	2557775	902925
30-Jul-15	8800	CE	26.25	99258	1560500	597750
30-Jul-15	8200	PE	75.85	121746	2291725	491425
30-Jul-15	9000	CE	7.4	54449	1476375	477275
30-Jul-15	8700	CE	45.5	118275	1691400	469425
30-Jul-15	8400	CE	163.25	157711	2440775	439250
30-Jul-15	8400	PE	142.9	118246	1620125	427400
30-Jul-15	8600	CE	74.3	170325	1852950	420375
30-Jul-15	7800	PE	20.9	80067	2859675	416450

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Jul-15	7600	PE	10.8	33666	817925	-72500
27-Aug-15	8500	CE	179.9	3192	1049300	-21225
27-Aug-15	8700	CE	97.1	3996	283600	-18275
27-Aug-15	9000	CE	31	3085	863575	-8550
27-Aug-15	8900	CE	46	976	816675	-6525
27-Aug-15	8200	CE	355	446	209100	-3075
30-Jul-15	6700	PE	0.7	114	6850	-2250
27-Aug-15	7800	PE	36	2059	904500	-2025
27-Aug-15	8300	CE	286.95	343	314950	-1550
27-Aug-15	7500	PE	16.8	458	119950	-875

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	30-Jul-15	12.5	CE	0.8	479	4464000	2352000
NHPC	30-Jul-15	20	CE	0.65	253	3696000	1540000
GMRINFRA	30-Jul-15	15	CE	1.1	363	4134000	1339000
UNITECH	30-Jul-15	7.5	CE	1.1	143	3124000	1320000
JPASSOCIAT	30-Jul-15	15	CE	0.3	301	3832000	1280000
GMRINFRA	30-Jul-15	17.5	CE	0.35	277	2288000	1248000
RCOM	30-Jul-15	60	CE	2.5	351	1956000	736000
RPOWER	30-Jul-15	42.5	CE	3.75	172	656000	608000
IDFC	30-Jul-15	160	CE	2.3	565	1394000	552000
JPOWER	30-Jul-15	12.5	PE	5.1	29	1311000	494000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
GMRINFRA	30-Jul-15	12.5	CE	3.05	25	1300000	-65000
RPOWER	27-Aug-15	52.5	CE	0.75	17	56000	-64000
ARVIND	30-Jul-15	250	PE	6.8	168	62000	-46000
ADANIPOWER	30-Jul-15	32.5	PE	3	14	24000	-32000
DISHTV	30-Jul-15	105	PE	4.8	29	52000	-32000
PTC	30-Jul-15	55	CE	12.8	10	12000	-32000
ADANIPOWER	27-Aug-15	27.5	CE	3.8	12	0	-28000
SBIN	30-Jul-15	260	CE	12.55	630	409000	-24000
GAIL	30-Jul-15	380	PE	3.3	55	39000	-22000
ASHOKLEY	30-Jul-15	65	CE	6.05	8	268000	-20000

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