

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17596	-350	-1.95
Nasdaq	4958	-122	-2.40
S&P 500	2057	-43	-2.09
FTSE 100	6620	-133	-1.97
DAX	11083	-409	-3.56
Hang Seng	25981	14	0.06
Nikkei	20177	67	0.34
Sensex	27645	-166	-0.60
Nifty	8318	-62	-0.75

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1177.70	-1.30	-0.11
Silver (\$/Oz)	15.70	0.01	0.03
Copper(USD/lb.)	262.65	-0.70	-0.27
Brent Crude(USD/bbl)	61.94	-0.07	-0.11
USD/INR	63.85	0.21	0.33
USD/YEN	122.53	-0.01	-0.01
USD/EUR	1.1195	-0.0041	-0.36

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	27420	27255	27645	27835	27915
Nifty	8250	8200	8318	8375	8400
Nifty (Fut)	8250	8200	8319	8375	8400

Pivot Level	
Sensex	27516
Nifty	8281

US: US market plunged nearly 2 percent or more on Monday with the Dow and S&P 500 wiping out gains for the year on escalating tensions between Greece and its creditors. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Key benchmark indices cut losses on first trading day of the week after steep intraday slump triggered by the collapse of Greek rescue talks. The strong intraday recovery on the domestic bourses materialised as global crude oil prices fell. The broad market depicted weakness.

Technical Build up

- ❖ Long legged Doji candle with decrease in volume.
- ❖ Oscillators in neutral price region with buy crossover.
- ❖ Upper band of Bollinger exist at 8462
- ❖ Crucial moving average of 20/50 SMA are at 8175 and 8256
- ❖ 200 SMA trend deciding level exist at 8371

Outlook for the day

Indian equity market witnessed weak start, the initial set back was mainly due to prevailing debt issue in Greece as they failed to strike a deal with its lenders over the weekend to avert a default. However Indian market recovered on account of positive macro data as monsoon rainfall 19% above normal and fall in oil price nearly 2%. On the technical front presently is trapped amidst the 23.6% & 38.2% retracement level i.e within 8200-8390. The crucial 200dma at 8370 too initiates resistance. Oscillators too are witnessing signs of exhaustion. Present trend might change to negative if Nifty closes below 8200. On the F&O fresh short continued for the second day in a row with huge uptick in Indian VIX while premium continued to remain near its spot level. CoC witnessed marginal rise. On the option front long addition was seen in ATM strike price put option of 8200 while lower strike price put of 7900 & 8000 saw writing activity. Hence it can be inferred that that bias is likely to remain negative but downside might be limited till 7900.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
HINDUN					
ILR	11897	13184	10.8	907	1.9
BPCL	6663	7254	8.9	876.1	1.2
PNB	10038	10819	7.8	136.1	0.3
ICICIBA					
NK	34457	36948	7.2	312.9	0.1
DABUR	2874	3049	6.1	276.55	0.3

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
TECHM	23028	26318	14.3	478.45	-7.8
CEATLT					
D	1768	2016	14	638.9	-5.1
OIL	993	1122	13	451.15	-3.4
HINDZIN					
C	1093	1218	11.4	169.65	-0.4
EXIDEIN					
D	5060	5628	11.2	146.25	-4.6

Nifty declined by 0.75% with Nifty future added 14.2 lakh shares in open interest and stock future added 309.9 lakh shares in open interest.

- Nifty PCR decreased to 1.05 from 0.98
- Total Nifty Calls added 18.9 lakh shares in open interest.
- Total Nifty Puts added 55.9 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8500 and 7900 put.
- FII's sold net Rs.711.88(provisional), while DIIs bought net Rs.906.38 Cr in cash market.
- FII bought net Rs.2164.91 Cr. In F&O
- Securities in Ban Period: NIL

Nifty Tracker

PARTICULARS	29/06/2015	26/06/2015	25/06/2015	24/06/2015
Spot	8318.4	8381.1	8398	8360.85
% Change in Spot	-0.75%	-0.20%	0.44%	-0.25%
Nifty(FUT) July	8319.15	8381.65	8420.75	8369.35
Nifty(FUT) July Vol.	685923	447942	396288	258197
Nifty(FUT) July - OI	15200625	13824350	13871600	9026675
Nifty(FUT) Aug	8354.15	8416.25	8452.15	0
Nifty(FUT) Aug Vol.	14065	14733	11194	0
Nifty(FUT) Aug - OI	806000	783150	725675	0

Trade Statistics for 29/06/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	8,70,590	22053	-
NSE Stock Futures	8,41,165	22414	-
NSE Index Options	71,99,566	1,58,717.32	-
NSE Stock Options	3,33,246	8991	0.55
NSE F&O Total Turnover	92,44,567	212,174	1.01
NSE Cash Turnover	-	13878	-
BSE Cash Turnover	-	2,545.63	-
Total Turnover	-	228598	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	29/06/2015		26/06/2015		25/06/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	548	1421	-261	-145	2225	-8376
Index option	1792	2440	1384	3054	2120	-37577
Stock Future	-68	-327	121	173	-1082	-11178
Stock option	-106	235	167	889	-5	-2439
Total	2166	3768	1411	3971	3258	-59568

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	29/06/2015	26/06/2015	25/06/2015	24/06/2015	23/06/2015
Index Futures	1123	-10142	2959	1673	716
Index Options	89	-14647	3088	-682	1064
Stock Futures	5799	-68256	9891	-452	3473
Stock Options	1162	-11295	1194	-178	265
F&O Total	8173	-104340	17131.39	360.55	5518.33

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	8000	PE	60.85	613107	4426200	787525
30-Jul-15	7900	PE	44.3	346612	5825550	687425
30-Jul-15	7700	PE	22.75	201570	2180475	663450
30-Jul-15	8200	PE	110.75	482190	3213600	560425
30-Jul-15	8600	CE	44.5	480872	2757650	421050
30-Jul-15	8300	CE	165.15	385908	1861700	405975
30-Jul-15	8200	CE	226.85	175846	1192475	371075
30-Jul-15	8400	CE	113.5	602163	2862150	315725
30-Jul-15	8100	PE	82.55	504860	2404025	290200
30-Jul-15	7600	PE	16	128234	1062900	283025

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
30-Jul-15	8400	PE	193.3	102850	1540500	-164950
30-Jul-15	8000	CE	371.6	20957	946825	-141900
30-Jul-15	8800	CE	13.9	195105	1848075	-110825
30-Jul-15	8900	CE	7.55	109289	1096200	-96225
30-Jul-15	9100	CE	2.8	41422	614425	-82825
30-Jul-15	8600	PE	317.35	9463	499775	-78975
30-Jul-15	8500	PE	250.4	28525	1007675	-77350
30-Jul-15	7800	PE	32.4	339948	3397150	-57675
30-Jul-15	8350	PE	170	5140	50250	-34000
27-Aug-15	8900	CE	37.55	10926	676250	-26850

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
UNITECH	30-Jul-15	10	CE	0.25	310	7854000	1298000
JPASSOCIAT	30-Jul-15	12.5	CE	0.5	820	7984000	1200000
SBIN	30-Jul-15	270	CE	4.95	4431	2908000	1113000
GMRINFRA	30-Jul-15	15	CE	0.55	372	6461000	975000
L&TFH	30-Jul-15	70	CE	0.6	498	1828000	968000
INDIACEM	30-Jul-15	100	CE	2.2	836	3004000	864000
JPASSOCIAT	30-Jul-15	15	CE	0.15	527	5728000	848000
UNITECH	30-Jul-15	7.5	PE	0.5	305	2915000	825000
GMRINFRA	30-Jul-15	17.5	CE	0.2	142	4056000	806000
SBIN	30-Jul-15	280	CE	2.4	3619	2511000	758000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
FEDERALBNK	30-Jul-15	155	CE	3.1	184	278000	-176000
KTKBANK	30-Jul-15	130	PE	1.95	192	312000	-146000
HINDALCO	30-Jul-15	125	CE	1.05	369	870000	-142000
KTKBANK	30-Jul-15	120	PE	0.7	117	62000	-132000
GMRINFRA	30-Jul-15	12.5	CE	1.9	58	1274000	-130000
IOC	30-Jul-15	380	PE	10.05	216	189000	-107000
ITC	30-Jul-15	330	CE	1.85	600	1136000	-105000
JPOWER	30-Jul-15	10	CE	0.05	9	1311000	-95000
IOC	30-Jul-15	400	CE	7.75	541	298000	-93000
VEDL	30-Jul-15	180	PE	14.1	107	106000	-80000

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