

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17373	-46	-0.27
Nasdaq	5043	-12	-0.26
S&P 500	2077	-5	-0.29
FTSE 100	6718	-28	-0.42
DAX	11490	-94	-0.81
Hang Seng	24268	-284	-1.16
Nikkei	20699	-25	-0.12
Sensex	28236	-61	-0.22
Nifty	8564	-24	-0.28

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1090.4	-3.70	-0.34
Silver (\$/Oz)	14.77	-0.05	-0.34
Copper(USD/lb.)	232.20	-1.05	-0.45
Brent Crude(USD/bbl)	48.38	-0.23	-0.47
USD/INR	63.81	0.05	0.08
USD/YEN	124.34	0.10	0.08
USD/EUR	1.0964	-0.0003	-0.03

Closing Brief

In a largely range bound trading session, key benchmark indices logged small losses. Nevertheless, there were big stock-specific moves for some index constituents. The market breadth indicating the overall health of the market was negative.

Technical Build up

- ❖ Bullish inside day bar with decrease in volume.
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8689
- ❖ Crucial moving average of 20/50 SMA are at 8517 and 8362
- ❖ 200 SMA trend deciding level exist at 8443

Outlook for the day

Indian equity market saw profit booking in the market, lackluster bias was mainly in response to the latest report from IMD, which stated that the rainfall was below normal by 26 percent over the country in last ten days. On the technical front Nifty ended in red after seven consecutive day of gain and ended the day with a bearish inside day bar with decrease in volume. Presently Nifty is near a crucial hurdle of 8650 which if cleared shall add momentum to the market, until than Nifty is likely to remain range bound amidst the narrow range of 8300-8650. The technical indicators though continues to remain positive with prices above all the crucial moving averages of 200dma and 50dma which indicates strength in near term also the 50% retracement too is breached. The bullish view is valid as long as the 21ema at 8475 is protected on a closing basis. On the F&O front decrease in price followed by decrease in OI indicates of profit booking activity in the market with marginal uptick in Indian VIX. Though CoC and premium continues to advance. On the option front writers continue to predominate for the distance strike prices call of 8800 & 9000 while 8200 & 8300 put saw the same. Hence present data indicates that Nifty is likely to remain rangebound.

Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	28150	28050	28236	28335	28470
Nifty	8540	8510	8564	8595	8635
Nifty (Fut)	8570	8540	8594	8625	8665

Pivot Level

Sensex	28255
Nifty	8571

US: US market closed slightly lower on Friday as news of an activist stake in American Express offset some of the pressure from oil's decline, following an in-line nonfarm payrolls report. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Increase in OI with Increase in Price (Long Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
IOC	16318	18375	12.6	430.50	2.30
AMARJA					
BAT	1824	2018	10.6	978.0	2.60
APOLLO					
TYRE	6530	7198	10.2	213.25	-
KSCL	3528	3865	9.6	758.0	2.4
DLF	12343	13322	7.9	124.3	2.7

Increase in OI with Decrease in Price (Short Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
COALIN					
DI	17691	21264	20.2	417.7	-3.5
ADANIE					
NT	21003	24429	16.3	91.0	-4.5
BHEL	26745	30991	15.9	263.7	-6.9
GLENM					
ARK	10361	11461	10.6	1016.95	-2.8
SUNTV	16493	17857	8.3	338.05	-3.6

Nifty declined by 0.28% with Nifty future shaded 0.2 lakh shares in open interest and stock future added 131.8 lakh shares in open interest.

- Nifty PCR increased to 0.99 from 0.98
- Total Nifty Calls added 6.8 lakh shares in open interest.
- Total Nifty Puts added 10.7 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8800 and 8200 put.
- FII's sold net Rs.93.74(provisional), while DIIs bought net Rs.34.08 Cr in cash market.
- FII bought net Rs.158 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO & IBREALEST

Nifty Tracker

PARTICULARS	07/08/2015	06/08/2015	05/08/2015	04/08/2015
Spot	8564.6	8588.65	8567.95	8516.9
% Change in Spot	-0.28%	0.24%	0.60%	-0.31%
Nifty(FUT) Aug	8594.1	8615	8592.65	8547.55
Nifty(FUT) Aug Vol.	224960	301655	300424	574620
Nifty(FUT) Aug - OI	16827750	16881375	16652500	16057275
Nifty(FUT) Sep	8633.85	8652.7	8630.8	8587.8
Nifty(FUT) Sep Vol.	5342	6700	8346	14157
Nifty(FUT) Sep - OI	699650	682500	660025	614875

Trade Statistics for 07/08/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	3,12,881	8808	-
NSE Stock Futures	8,49,314	25084	-
NSE Index Options	37,07,439	86112	-
NSE Stock Options	4,51,575	13054	0.52
NSE F&O Total Turnover	53,21,209	133,059	0.92
NSE Cash Turnover	-	17508	-
BSE Cash Turnover	-	3,444.32	-
Total Turnover	-	154011	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	07/08/2015		06/08/2015		05/08/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	85	53	266	213	598	403
Index option	243	999	854	1976	439	2015
Stock Future	-502	99	-50	474	228	664
Stock option	16	404	-125	217	37	272
Total	-158	1556	945	2880	1302	3355

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	07/08/2015	06/08/2015	05/08/2015	04/08/2015	03/08/2015
Index Futures	-341	444	629	-543	-358
Index Options	254	686	601	555	226
Stock Futures	1293	4332	4231	7436	3829
Stock Options	1165	1148	936	1520	1460
F&O Total	2371	6610	6396.91	8967.48	5156.63

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8800	CE	26.8	285648	5236950	374400
27-Aug-15	8200	PE	14.7	162861	6103125	328500
27-Aug-15	8600	PE	107.6	273046	2049275	238875
27-Aug-15	8300	PE	25.5	185890	4423250	201000
27-Aug-15	7800	PE	3.15	24195	1143775	149025
31-Dec-15	9000	CE	202.7	2833	1363250	94850
27-Aug-15	8800	PE	227.25	14780	589300	88750
29-Oct-15	8900	CE	120.35	5701	414050	88725
29-Oct-15	8800	CE	160.5	5624	348625	85525
29-Oct-15	9100	CE	64.25	5415	408650	83350

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8100	PE	8.9	73225	1755925	-195600
27-Aug-15	8400	PE	43.2	296437	4441825	-124650
27-Aug-15	8900	CE	11.85	210206	2495800	-80650
27-Aug-15	8400	CE	232.95	22230	1158850	-71775
27-Aug-15	8500	PE	69.05	399636	3702125	-68200
24-Sep-15	8300	PE	73	11174	855450	-63150
24-Sep-15	8200	PE	55.95	10534	1582350	-46500
27-Aug-15	8700	PE	160.45	57194	894700	-45875
24-Sep-15	8800	CE	102	15325	1433850	-42125
24-Sep-15	8900	CE	70.05	12646	1868575	-39200

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
TATAMOTORS	27-Aug-15	400	CE	12.95	12206	3221000	1256500
TATAMOTORS	27-Aug-15	360	PE	4.25	5716	1518500	1219500
SBIN	27-Aug-15	280	PE	8.8	2942	2399000	1184000
BHEL	27-Aug-15	250	PE	4.95	7012	1383000	1046000
ICICIBANK	27-Aug-15	310	PE	7.25	1924	2595000	1028000
SBIN	27-Aug-15	300	CE	4.45	4304	3622000	966000
JPASSOCIAT	27-Aug-15	12.5	PE	1.1	335	2088000	888000
TATAMOTORS	27-Aug-15	390	CE	18.2	7680	2059500	869500
BHEL	27-Aug-15	260	CE	11.4	3666	853000	822000
JPASSOCIAT	27-Aug-15	15	CE	0.2	1873	9408000	800000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
JPASSOCIAT	27-Aug-15	10	CE	2.2	309	4264000	-936000
JPOWER	27-Aug-15	7.5	CE	1	416	4427000	-722000
IBREALEST	27-Aug-15	75	CE	0.7	133	1000000	-360000
UNITECH	27-Aug-15	10	CE	0.2	183	11275000	-352000
BANKBARODA	27-Aug-15	180	PE	4.75	450	878000	-266000
IDBI	27-Aug-15	65	CE	3.9	189	1044000	-220000
BANKBARODA	27-Aug-15	200	CE	2.55	480	862000	-216000
IBREALEST	27-Aug-15	70	CE	1.65	213	3324000	-216000
ARVIND	27-Aug-15	300	PE	8	1018	467000	-204000
IBREALEST	27-Aug-15	65	PE	2.25	98	744000	-200000

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