

Technical Report

Technical & Derivative Report

| World Indices | LTP | Daily Ch(Pts) | Daily Ch(%) |
|---------------|-------|---------------|-------------|
| Dow Jones | 17540 | -10 | -0.06 |
| Nasdaq | 5139 | 34 | 0.67 |
| S&P 500 | 2099 | 6 | 0.31 |
| FTSE 100 | 6752 | 65 | 0.98 |
| DAX | 11636 | 180 | 1.57 |
| Hang Seng | 24412 | -101 | -0.41 |
| Nikkei | 20750 | 136 | 0.66 |
| Sensex | 28223 | 151 | 0.54 |
| Nifty | 8567 | 51 | 0.60 |

| Commodity /Forex | LTP | Daily Ch(Pts) | Daily Ch(%) |
|----------------------|---------|---------------|-------------|
| Gold (\$/Oz) | 1083.40 | -2.20 | -0.20 |
| Silver (\$/Oz) | 14.54 | -0.01 | -0.09 |
| Copper(USD/lb.) | 234.95 | 0.10 | 0.04 |
| Brent Crude(USD/bbl) | 49.76 | 0.17 | 0.34 |
| USD/INR | 63.75 | 0.0025 | - |
| USD/YEN | 124.77 | -0.10 | -0.08 |
| USD/EUR | 1.0909 | 0.0003 | 0.03 |

| Support/Resistance levels for Indian Equity Indices | | | | | |
|---|-------|-------|-------|-------|-------|
| | S1 | S2 | CMP | R1 | R2 |
| Sensex | 28065 | 27935 | 28223 | 28330 | 28465 |
| Nifty | 8520 | 8480 | 8567 | 8600 | 8640 |
| Nifty (Fut) | 8545 | 8505 | 8592 | 8625 | 8665 |

| Pivot Level | |
|-------------|-------|
| Sensex | 28224 |
| Nifty | 8568 |

US: US market closed off session highs on Wednesday as a renewed decline in oil and disappointment on Disney earnings pressured stocks, amid mixed signals on the timing of an interest rate hike. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Taking cues from gains in Asian and European stocks, key equity benchmark indices in India registered decent gains. The Sensex, and, the 50-unit CNX Nifty, both, settled at their highest level in nearly two weeks. Key indices traded in positive zone throughout the trading session.

Technical Build up

- ❖ Bullish candle with rise in volume.
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8688
- ❖ Crucial moving average of 20/50 SMA are at 8493 and 8354
- ❖ 200 SMA trend deciding level exist at 8435

Outlook for the day

Indian equity market ended the session on a higher note following RBI Governor Raghuram Rajan's positive Comment on future rate cut and retained economy growth forecast of 7.6% for the current financial year. On the technical front Nifty formed yet another bullish candle with rise in volume and trading well above its all crucial moving averages of 200dma and 50dma which indicates strength in near term also the 50% retracement too is breached and now a decisive close the previous swing high of 8650 might take Nifty towards 8800-8850. The bullish view is valid as long as the 21ema at 8475 is protected on a closing basis. On the F&O activity long buildup were seen with rise in OI followed by rise in price. Basis and CoC though decreased marginally. Indian VIX too decreased. On the option front 8500 & 8400 strike price put option saw long addition while call option of 8800 & 8800 saw writing activity hence it can be inferred that upside might be capped for the Index and some amount of profit booking can be seen during the day.



Increase in OI with Increase in Price (Long Buildup)

| Symbol | Prev OI | Curr OI | OI Chg (%) | Curr Pr. | Pr.Chg (%) |
|---------|---------|---------|------------|----------|------------|
| DABUR | 3136 | 3608 | 15.1 | 308.8 | 5.1 |
| DLF | 11320 | 12815 | 13.2 | 120.9 | 6.3 |
| UNITEC | | | | | |
| H | 14748 | 15931 | 8 | 7.9 | 4.6 |
| SIEMENS | 5954 | 6378 | 7.1 | 1515.1 | 2.2 |
| MINDTR | | | | | |
| EE | 1908 | 2039 | 6.9 | 1285.0 | 0.80 |

Increase in OI with Decrease in Price (Short Buildup)

| Symbol | Prev OI | Curr OI | OI Chg (%) | Curr Pr. | Pr.Chg (%) |
|--------|---------|---------|------------|----------|------------|
| HEXAW | | | | | |
| ARE | 9924 | 11860 | 19.5 | 284 | -2.6 |
| CANBK | 8380 | 9582 | 14.3 | 304.2 | -1.8 |
| BATAIN | | | | | |
| DIA | 3294 | 3683 | 11.8 | 1205.2 | -0.5 |
| SUNTV | 13888 | 15376 | 10.7 | 355.05 | -0.1 |
| TATACH | | | | | |
| EM | 10639 | 11631 | 9.3 | 485.65 | -1.8 |

Nifty gained by 0.60% with Nifty future shaded 6.7 lakh shares in open interest and stock future shaded 315.9 lakh shares in open interest.

- Nifty PCR increased to 0.96 from 0.92
- Total Nifty Calls added 11.8 lakh shares in open interest.
- Total Nifty Puts added 32.2 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Apr. series is at 8800 and 8200 put.
- FII's bought net Rs.447.9(provisional), while DIIs sold net Rs.189.11 Cr in cash market.
- FII bought net Rs.1301.90 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO

Nifty Tracker

| PARTICULARS | 05/08/2015 | 04/08/2015 | 03/08/2015 | 31/07/2015 |
|---------------------|------------|------------|------------|------------|
| Spot | 8567.95 | 8516.9 | 8543.05 | 8532.85 |
| % Change in Spot | 0.60% | -0.31% | 0.12% | 1.32% |
| Nifty(FUT) Aug | 8592.65 | 8547.55 | 8561.7 | 8569.65 |
| Nifty(FUT) Aug Vol. | 300424 | 574620 | 210651 | 423825 |
| Nifty(FUT) Aug - OI | 16652500 | 16057275 | 16853800 | 17258700 |
| Nifty(FUT) Sep | 8630.8 | 8587.8 | 8598.45 | 8607.1 |
| Nifty(FUT) Sep Vol. | 8346 | 14157 | 4506 | 9323 |
| Nifty(FUT) Sep - OI | 660025 | 614875 | 603675 | 592000 |

Trade Statistics for 05/08/2015

| PARTICULARS | NO. OF CONTRACTS | TURNOVER (RS. CR.) | PUT CALL RATIO |
|------------------------|------------------|--------------------|----------------|
| NSE Index Futures | 4,11,967 | 11485 | - |
| NSE Stock Futures | 9,44,766 | 27858 | - |
| NSE Index Options | 45,77,930 | 1,05,580.85 | - |
| NSE Stock Options | 4,36,188 | 13041 | 0.44 |
| NSE F&O Total Turnover | 63,70,851 | 157,966 | 0.92 |
| NSE Cash Turnover | - | 20414 | - |
| BSE Cash Turnover | - | 4,501.29 | - |
| Total Turnover | - | 182881 | - |

FII Corner (F&O)

| FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee) | | | | | | |
|--|---------------------|-------------------------|---------------------|-------------------------|---------------------|-------------------------|
| PARTICULARS | 05/08/2015 | | 04/08/2015 | | 03/08/2015 | |
| | Net Buying /Selling | Change In Open interest | Net Buying /Selling | Change In Open interest | Net Buying /Selling | Change In Open interest |
| Index Future | 598 | 403 | -231 | 288 | -188 | -27 |
| Index option | 439 | 2015 | 605 | 3205 | 589 | 966 |
| Stock Future | 228 | 664 | 849 | 653 | 463 | 454 |
| Stock option | 37 | 272 | -15 | 423 | -49 | 369 |
| Total | 1302 | 3355 | 1208 | 4568 | 815 | 1761 |

Market Open Interest

| ADDITION/REDUCTION IN MARKET OPEN INTEREST | | | | | |
|--|------------|------------|------------|------------|------------|
| Contracts | 05/08/2015 | 04/08/2015 | 03/08/2015 | 31/07/2015 | 30/07/2015 |
| Index Futures | 629 | -543 | -358 | -7366 | 1529 |
| Index Options | 601 | 555 | 226 | -9840 | 1895 |
| Stock Futures | 4231 | 7436 | 3829 | -70580 | 8509 |
| Stock Options | 936 | 1520 | 1460 | -12059 | 70 |
| F&O Total | 6397 | 8967 | 5156.63 | -99845.01 | 12003.42 |

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 | 8500 | PE | 73.5 | 456440 | 3393150 | 762000 |
| 27-Aug-15 | 8400 | PE | 47.25 | 391589 | 4054775 | 739775 |
| 27-Aug-15 | 8600 | PE | 112.75 | 237193 | 1518825 | 420050 |
| 27-Aug-15 | 8900 | CE | 14.2 | 243708 | 2526400 | 357350 |
| 31-Dec-15 | 8500 | PE | 197.9 | 7993 | 710450 | 257500 |
| 27-Aug-15 | 8800 | CE | 30.15 | 348312 | 4806275 | 256875 |
| 27-Aug-15 | 8700 | CE | 59.25 | 465370 | 3842925 | 212150 |
| 27-Aug-15 | 8200 | PE | 17.65 | 219938 | 5097525 | 204250 |
| 27-Aug-15 | 8700 | PE | 164.7 | 40154 | 764075 | 203275 |
| 27-Aug-15 | 7900 | PE | 4.7 | 50819 | 1187525 | 169375 |

| NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST | | | | | | |
|--|--------|-------------|------------------|--------|---------------|--------------|
| Expiry | Strike | Option Type | Settlement Price | Volume | Open Interest | Change In OI |
| 27-Aug-15 | 8500 | CE | 162.9 | 170948 | 1960500 | -199075 |
| 24-Sep-15 | 8300 | PE | 73.55 | 15169 | 926350 | -55400 |
| 24-Sep-15 | 8900 | CE | 70.9 | 16188 | 1921675 | -55325 |
| 27-Aug-15 | 7500 | PE | 1.85 | 20130 | 851675 | -53325 |
| 27-Aug-15 | 8300 | PE | 29.25 | 283736 | 4129225 | -49450 |
| 24-Sep-15 | 9000 | CE | 47.6 | 21314 | 2311600 | -45200 |
| 24-Sep-15 | 8800 | CE | 102.45 | 19997 | 1374950 | -38175 |
| 24-Sep-15 | 8100 | PE | 43.05 | 12080 | 1590625 | -37550 |
| 24-Sep-15 | 8700 | CE | 143.35 | 11824 | 1162500 | -32300 |
| 27-Aug-15 | 8000 | PE | 6.85 | 107220 | 2786350 | -28250 |

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 | 27-Aug-15 | 15 | CE | 0.15 | 802 | 7352000 | 2256000 |
| NHPC | 27-Aug-15 | 20 | CE | 0.25 | 444 | 5819000 | 1782000 |
| GMRINFRA | 27-Aug-15 | 15 | CE | 0.45 | 733 | 9633000 | 1729000 |
| IFCI | 27-Aug-15 | 27.5 | CE | 0.3 | 379 | 3208000 | 1192000 |
| SBIN | 27-Aug-15 | 290 | CE | 9.1 | 2913 | 2932000 | 1046000 |
| JPASSOCIAT | 24-Sep-15 | 10 | PE | 0.55 | 119 | 944000 | 944000 |
| ASHOKLEY | 27-Aug-15 | 95 | CE | 1.35 | 1751 | 2108000 | 908000 |
| DLF | 27-Aug-15 | 130 | CE | 3.15 | 2909 | 1458000 | 892000 |
| SBIN | 27-Aug-15 | 310 | CE | 2.95 | 2124 | 2170000 | 723000 |
| JPASSOCIAT | 27-Aug-15 | 10 | PE | 0.3 | 564 | 9304000 | 712000 |

| STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST | | | | | | | |
|---|-----------|--------|-------------|--------------|--------|-----------|--------------|
| Symbol | Expiry | Strike | Option Type | Settl. Price | Volume | Open Int. | Change in OI |
| UNITECH | 27-Aug-15 | 10 | CE | 0.25 | 591 | 9394000 | -902000 |
| IBREALEST | 27-Aug-15 | 65 | CE | 5 | 498 | 976000 | -556000 |
| PNB | 27-Aug-15 | 145 | CE | 15.85 | 579 | 568000 | -556000 |
| JPASSOCIAT | 27-Aug-15 | 10 | CE | 2.05 | 369 | 5256000 | -504000 |
| RCOM | 27-Aug-15 | 70 | CE | 4.7 | 492 | 1388000 | -476000 |
| TATASTEEL | 27-Aug-15 | 260 | CE | 11.4 | 2088 | 872000 | -459000 |
| DLF | 27-Aug-15 | 115 | CE | 9.55 | 668 | 326000 | -310000 |
| HDIL | 27-Aug-15 | 90 | CE | 5.55 | 1831 | 924000 | -306000 |
| DLF | 27-Aug-15 | 110 | CE | 12.9 | 351 | 612000 | -262000 |
| UNIONBANK | 27-Aug-15 | 180 | CE | 25.05 | 268 | 326000 | -242000 |

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