

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	16776	304	1.85
Nasdaq	4781	73	1.56
S&P 500	1987	35	1.83
FTSE 100	6298	168	2.76
DAX	9814	261	2.74
Hang Seng	22034	180	0.82
Nikkei	18249	243	1.35
Sensex	26785	564	2.15
Nifty	8119	168	2.12

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1136.00	-1.60	-0.14
Silver (\$/Oz)	15.61	-0.10	-0.66
Copper(USD/lb.)	235.00	-0.55	-0.23
Brent Crude(USD/bbl)	49.40	0.15	0.30
USD/INR	65.30	-0.21	-0.32
USD/YEN	120.55	0.09	0.07
USD/EUR	1.1181	-0.0007	-0.06

Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	26590	26350	26785	26955	27085
Nifty	8060	7990	8119	8170	8210
Nifty (Fut)	8075	8005	8132	8185	8225

Pivot Level

Sensex	26661
Nifty	8084

US: US market closed more than 1.5 percent higher Monday, extending Friday's surprise intraday reversal, as investors digested the implications of the jobs data on the timing of a rate hike and awaited quarterly earnings. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.

Closing Brief

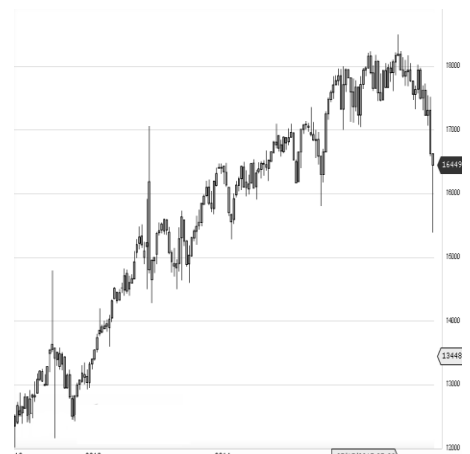
Key benchmark indices surged yesterday, backed by rally in global stocks triggered by expectations that the US Federal Reserve will delay the first interest rate hike in almost a decade in the wake of a lackluster US jobs data for September 2015.

Technical Build up

- ❖ Bullish Marubazu candle with increase in volume.
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8086
- ❖ Crucial moving average of 20/50 SMA are at 7843 and 8120
- ❖ 200 SMA trend deciding level exist at 8381

Outlook for the day

Indian equity market ended the session on a higher note rallying over 2 percent tracking gains in Asian equities amid speculation on disappointing U.S. payrolls data might push the Federal Reserve's interest-rate increases to next year. On the technical front Nifty formed bullish candle in weekly as well as daily chart with marginal increase in volume, however it need to be considered that that the Index still continues to remain confined within the broader range of 7650-8225 (the previous gap create the previous month), a decisive close above or below it would dictate the trend in the market. Further price action the previous month has led to form Inverted Head & Shoulder in daily chart. In order for the pattern to materialize the Index need to sustain above the neckline of 8050. On the F&O front increase in OI followed by increase in price indicates of long buildup in the market, though premium and CoC decreased the previous day. Indian VIX too decreased marginally. On the option front call writers seems to have shifted base towards the 8300 & 8400 strike prices while put writers become active in 7900 & 8000 strike price. Hence to sum up positive bias in the market is likely to remain.



Increase in OI with Increase in Price (Long Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
ENGINE					
RSIN	1259	1964	56	197.1	2.30
VEDL	21869	25060	14.6	84.85	1.10
MOTHE					
RSUMI	14062	16029	14	240.25	5.6
INDIACE					
M	4751	5356	12.7	83.85	2.10
ALBK	4024	4489	11.6	77.15	2.10

Increase in OI with Decrease in Price (Short Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
DABUR	2907	3188	9.7	276.65	-1.1
HINDUN					
ILVR	14288	15582	9.1	811.0	-0.8
MARUTI	19410	20525	5.7	4447.65	-3.1
JUSTDIA					
L	4633	4882	5.4	955.0	-0.5
AMTEKA					
UTO	2695	2776	3	41.95	-2.2

Nifty gained by 2.12% with Nifty future added 14.1 lakh shares in open interest and stock future added 155.4 lakh shares in open interest.

- Nifty PCR increased to 0.96 from 0.91
- Total Nifty Calls added 2.9 lakh shares in open interest.
- Total Nifty Puts added 38.3 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct. series is at 8300 and 7800 put.
- FII's bought net Rs.649.9 (provisional), while DIIs bought net Rs.365.77 Cr in cash market.
- FII bought net Rs.2836.32 Cr. In F&O
- Securities in Ban Period: NIL

Nifty Tracker

PARTICULARS	05/10/2015	01/10/2015	30/09/2015	29/09/2015
Spot	8119.3	7950.9	7948.9	7948.9
% Change in Spot	2.12%	0.03%	0.00%	1.35%
Nifty(FUT) Oct	8132.8	7976.95	7980.35	7980.35
Nifty(FUT) Oct Vol.	476060	469650	533627	533627
Nifty(FUT) Oct - OI	20337625	19092875	18653575	18653575
Nifty(FUT) Nov	8170.4	8013.4	8015.4	8015.4
Nifty(FUT) Nov Vol.	5688	4856	4508	4508
Nifty(FUT) Nov - OI	1174875	1080600	988050	988050

Trade Statistics for 05/10/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	6,53,555	17600	-
NSE Stock Futures	8,74,475	23271	-
NSE Index Options	56,68,949	1,28,020.41	-
NSE Stock Options	4,17,036	10985	0.45
NSE F&O Total Turnover	76,14,015	179,876	1.01
NSE Cash Turnover	-	18696	-
BSE Cash Turnover	-	3,038.42	-
Total Turnover	-	201610	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	05/10/2015		01/10/2015		30/09/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	1627	2659	964	363	-145	277
Index option	482	1981	23	-729	-120	1506
Stock Future	671	1160	-131	351	-111	1301
Stock option	57	508	-20	239	78	253
Total	2837	6308	836	224	-298	3338

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	05/10/2015	01/10/2015	30/09/2015	29/09/2015	28/09/2015
Index Futures	1434	361	262	1058	-11309
Index Options	1223	-117	1894	1575	-12227
Stock Futures	3437	2406	2151	7828	-68911
Stock Options	980	350	1312	1417	-10183
F&O Total	7073	3000	5618.94	11877.7	-102630.22

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
29-Oct-15	8000	PE	100.15	397985	3270575	1298725
29-Oct-15	8100	PE	133.15	202978	2177975	1267150
29-Oct-15	7900	PE	75.2	392685	3211575	1104250
29-Oct-15	8200	PE	174.05	74823	1421100	338875
29-Oct-15	8400	CE	34.3	316410	2663475	305300
29-Oct-15	8700	CE	3.8	47713	815075	243350
29-Oct-15	8300	CE	63.35	385530	4398950	213550
29-Oct-15	7800	PE	55.65	348126	4088000	199650
29-Oct-15	7700	PE	40.4	266574	2812000	194800
29-Oct-15	8600	CE	7.25	110835	1894825	169175

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
29-Oct-15	7500	PE	20.95	261805	4084500	-744975
29-Oct-15	8000	CE	228.7	250779	3380725	-689200
29-Oct-15	7900	CE	302.55	77805	1718250	-354150
29-Oct-15	7300	PE	11	83521	1255575	-218550
29-Oct-15	7200	PE	8.2	73923	1319425	-176575
29-Oct-15	7800	CE	382.6	25752	1448650	-117000
29-Oct-15	8100	CE	161.45	429023	3152775	-74875
29-Oct-15	7000	PE	4.4	59871	1739950	-74350
29-Oct-15	7700	CE	468.15	8791	782250	-66175
29-Oct-15	7500	CE	648.45	4828	664825	-61500

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	29-Oct-15	12.5	CE	0.4	1099	18200000	3304000
GMRINFRA	29-Oct-15	15	CE	0.3	359	6851000	1781000
UNITECH	29-Oct-15	7.5	CE	0.25	235	15554000	1749000
ASHOKLEY	29-Oct-15	100	CE	2.35	2220	5384000	1364000
SBIN	29-Oct-15	270	CE	0.95	2977	2946000	1263000
PNB	29-Oct-15	140	CE	5.05	1067	1838000	1214000
ICICIBANK	29-Oct-15	250	PE	1.15	2105	1647000	1065000
ICICIBANK	29-Oct-15	300	CE	2.95	2827	2505000	987000
NHPC	29-Oct-15	20	CE	0.1	168	2354000	968000
SBIN	29-Oct-15	250	CE	5.05	4248	4328000	878000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
JINDALSTEL	29-Oct-15	65	CE	6.8	2551	1324000	-516000
SBIN	29-Oct-15	260	CE	2.45	3286	2038000	-503000
IDFC	29-Oct-15	60	CE	4.9	801	746000	-282000
TATAMOTORS	29-Oct-15	300	CE	23.2	1870	582500	-280000
AXISBANK	29-Oct-15	500	CE	27.85	1686	518000	-261000
TATASTEEL	29-Oct-15	240	CE	3.8	1210	866000	-230000
ICICIBANK	29-Oct-15	270	CE	16.15	1355	908000	-217000
TATAMOTORS	29-Oct-15	280	PE	2.75	1928	632000	-203000
NTPC	29-Oct-15	125	CE	5.1	227	242000	-192000
RCOM	29-Oct-15	75	CE	2.6	1141	1956000	-188000

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