

Technical Report

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17402	-212	-1.21
Nasdaq	5036	-65	-1.27
S&P 500	2084	-20	-0.96
FTSE 100	6664	-71	-1.06
DAX	11293	-311	-2.68
Hang Seng	24276	-222	-0.91
Nikkei	20490	-230	-1.11
Sensex	27866	-235	-0.84
Nifty	8462	-63	-0.74

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1108.70	1.00	0.09
Silver (\$/Oz)	15.32	0.03	0.20
Copper(USD/lb.)	233.80	0.65	0.28
Brent Crude(USD/bbl)	49.32	0.14	0.28
USD/INR	64.20	0.33	0.52
USD/YEN	125.16	0.03	0.02
USD/EUR	1.1039	-0.0003	-0.03

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	27790	27660	27866	27995	28125
Nifty	8440	8400	8462	8500	8540
Nifty (Fut)	8470	8430	8490	8530	8570

Pivot Level	
Sensex	27965
Nifty	8486

US: US market closed lower by about 1 percent on Tuesday after an unexpected move overnight by the People's Bank of China to depreciate the yuan by nearly 2 percent. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Closing Brief

Key benchmark indices edged lower, with the barometer index, the S&P BSE Sensex, falling below the psychological 28,000 mark. The broad market depicted weakness. There were nearly two losers against every gainer on BSE. The market sentiment was hit adversely after China's central bank devalued the nation's currency.

Technical Build up

- ❖ Bearish candle with decrease in volume.
- ❖ Sell crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8690
- ❖ Crucial moving average of 20/50 SMA are at 8520 and 8364
- ❖ 200 SMA trend deciding level exist at 8446

Outlook for the day

Indian equity market lost nearly a percent on concern over GST Bill approval in the upper house of Parliament further as China devalued its currency the most in two decades. On the technical front three consecutive day of decline in the Index has turned the sentiment negative for the market. Oscillator too turned negative with sell crossover. However 200dma still remains unaltered and prices closed marginally above it which might be the last support for the market before confirming of the existing uptrend. On the F&O front fresh short being added in the Index with rise in OI followed by decrease in price. Indian VIX too witnessed an uptick. However premium and CoC increased compared to previous day. On the option front writing activity were seen in ATM strike price call option of 8500 & 8600 with unwinding of short put of the same strike price indicating nervousness amongst investors and projects of limited upside for the market.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
MOTHE					
RSUMI	9705	10799	11.3	350.7	2.10
EXIDEIN					
D	5455	5818	6.7	158.7	0.30
TCS	22976	24067	4.8	2610.7	1.50
BOSCHL					
TD	1865	1944	4.2	26584.9	2.6
AJANTP					
HARM	3382	3523	4.2	1720.4	4.1

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
APOLLO					
TYRE	7400	8679	17.3	182.8	-12.9
SBIN	55611	62489	12.4	269.0	-5.3
TVSMO					
TOR	5354	5987	11.8	222.9	-4.2
SKSMIC					
RO	8160	9020	10.5	531.2	-1.3
IOB	1300	1428	9.9	37.3	-1.8

Nifty declined by 0.74% with Nifty future shaded 0.02 lakh shares in open interest and stock future added 148.9 lakh shares in open interest.

- Nifty PCR decreased to 0.91 from 0.97
- Total Nifty Calls added 22.1 lakh shares in open interest.
- Total Nifty Puts shaded 14.8 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.736.81(provisional), while DIIs sold net Rs.130.74 Cr in cash market.
- FII bought net Rs.277.54 Cr. In F&O
- Securities in Ban Period: AMTEKAUTO & IBREALEST

Nifty Tracker

PARTICULARS	11/08/2015	10/08/2015	07/08/2015	06/08/2015
Spot	8462.35	8525.6	8564.6	8588.65
% Change in Spot	-0.74%	-0.46%	-0.28%	0.24%
Nifty(FUT) Aug	8490.8	8544.3	8594.1	8615
Nifty(FUT) Aug Vol.	417001	371638	224960	301655
Nifty(FUT) Aug - OI	16543700	16579700	16827750	16881375
Nifty(FUT) Sep	8532.05	8583.2	8633.85	8652.7
Nifty(FUT) Sep Vol.	11143	11694	5342	6700
Nifty(FUT) Sep - OI	748625	724450	699650	682500

Trade Statistics for 11/08/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	5,78,348	16063	-
NSE Stock Futures	9,61,415	28354	-
NSE Index Options	69,21,481	1,60,028.13	-
NSE Stock Options	6,43,010	18880	0.55
NSE F&O Total Turnover	91,04,256	223,324	0.9
NSE Cash Turnover	-	17477	-
BSE Cash Turnover	-	3,888.80	-
Total Turnover	-	244690	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	11/08/2015		10/08/2015		07/08/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-858	-191	613	482	85	53
Index option	1257	1088	633	483	243	999
Stock Future	-91	-271	-426	209	-502	99
Stock option	-31	82	-4	125	16	404
Total	277	708	816	1299	-158	1556

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	11/08/2015	10/08/2015	07/08/2015	06/08/2015	05/08/2015
Index Futures	217	-7	-341	444	629
Index Options	-243	-46	254	686	601
Stock Futures	1208	1458	1293	4332	4231
Stock Options	1247	749	1165	1148	936
F&O Total	2429	2154	2371.14	6609.7	6396.91

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	CE	96.8	460541	2741400	705650
27-Aug-15	8600	CE	54.05	843476	4094175	653000
27-Aug-15	8200	PE	23.15	359411	6278800	445050
27-Aug-15	8400	CE	154.3	99837	1461175	315975
27-Aug-15	7900	PE	4.8	67796	1427050	175175
27-Aug-15	8700	CE	26.05	658070	4696475	152525
27-Aug-15	8150	PE	17.85	9569	161000	126225
27-Aug-15	8550	CE	74.65	28887	253550	118950
24-Sep-15	8200	PE	72.1	20468	1698800	117350
27-Aug-15	8900	CE	4.6	246413	2715900	93900

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8500	PE	106.85	702150	2636525	-1046275
27-Aug-15	8600	PE	161.75	209791	1520525	-690575
27-Aug-15	8400	PE	67.25	580327	3808875	-373000
27-Aug-15	8800	CE	11.15	457884	4911450	-326550
27-Aug-15	8700	PE	231.85	52586	645325	-290925
27-Aug-15	8300	PE	40.4	466192	4020325	-227725
27-Aug-15	8000	PE	7.7	144934	2892075	-155850
27-Aug-15	8000	CE	493	6642	907050	-87625
24-Sep-15	8900	CE	44.75	20183	1656700	-69825
24-Sep-15	8100	PE	54.4	13893	1507325	-62175

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
SBIN	27-Aug-15	300	CE	1.25	27709	8473000	3593000
SBIN	27-Aug-15	290	CE	2.3	23952	7819000	3457000
SBIN	27-Aug-15	280	CE	4.2	12413	3771000	1937000
IFCI	27-Aug-15	27.5	CE	0.25	1304	5496000	1680000
SBIN	27-Aug-15	295	CE	1.7	8402	2066000	1336000
JISLJAEQS	27-Aug-15	75	CE	0.9	1082	1940000	1328000
IFCI	27-Aug-15	25	CE	0.8	1506	4400000	1080000
APOLLOTYRE	27-Aug-15	200	CE	1.9	2498	1410000	1076000
JPASSOCIAT	27-Aug-15	10	CE	1.2	526	5536000	1064000
SBIN	27-Aug-15	305	CE	0.9	4956	1382000	1064000

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	7.5	PE	0.4	208	3608000	-594000
JINDALSTEL	27-Aug-15	90	CE	1.85	2754	2414000	-572000
JINDALSTEL	27-Aug-15	80	CE	5.15	981	1514000	-420000
BHEL	27-Aug-15	250	PE	2.95	1321	1644000	-317000
ICICIBANK	27-Aug-15	310	PE	11.1	1578	2210000	-311000
BANKBARODA	27-Aug-15	180	PE	6.55	582	392000	-308000
JINDALSTEL	27-Aug-15	80	PE	3.65	1254	836000	-290000
BHEL	27-Aug-15	260	PE	5.65	1437	1351000	-283000
GMRINFRA	27-Aug-15	12.5	PE	0.4	72	1664000	-260000
SBIN	27-Aug-15	260	PE	3.4	10953	2223000	-239000

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