

# Technical Report

## Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	17084	33	0.20
Nasdaq	4830	19	0.41
S&P 500	2014	1	0.07
FTSE 100	6416	41	0.65
DAX	10096	103	1.04
Hang Seng	22666	207	0.92
Nikkei	18438	297	1.64
Sensex	27079	233	0.87
Nifty	8189	60	0.74

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1155.50	-0.40	-0.03
Silver (\$/Oz)	15.85	0.03	0.17
Copper(USD/lb.)	241.40	-	-
Brent Crude(USD/bbl)	52.73	0.08	0.15
USD/INR	64.73	-0.34	-0.53
USD/YEN	120.12	-0.15	-0.12
USD/EUR	1.1366	0.0008	0.07

## Closing Brief

Key benchmark indices finished higher amid volatility. Shares regained strength later during the session after erasing a lion's portion of intraday gains in afternoon trade from an initial surge. The market breadth indicating the overall health of the market was positive.

## Technical Build up

- ❖ Doji candle with marginal increase in volume.
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 8213
- ❖ Crucial moving average of 20/50 SMA are at 7939 and 8097
- ❖ 200 SMA trend deciding level exist at 8381

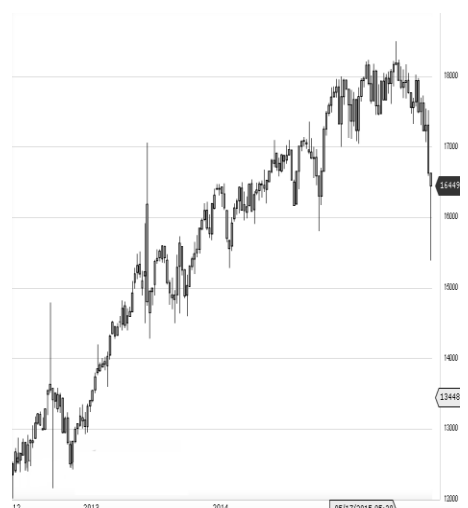
## Outlook for the day

Indian equity market opened gap up on Friday and settled higher on the last trading day of the week with a decent gain. Hope of US Fed delay interest rate hike had been boosting the market sentiment. On the technical front the sequence of higher highs followed by higher lows seems to be perfectly in place after consolidating at higher levels. The bullish Inverted Head & Shoulder formation in daily chart would continue to keep the bullish structure intact for the market as long as the Index sustain above the neckline of 8050 as now the previous resistance should act as important support zone as per role reversal technique. However going forward a strong resistance zone exist at 8200-8225 and it would be advisable not to trade aggressively until the said level is breached. On the F&O front increase in OI followed by increase in price indicates of long buildup in the Future contract. Premium and CoC though have decreased. Indian VIX also decreased compared to the previous day. On the option front option writers became active for 8000 strike price put option and lower while for the call option 8300 strike prices and higher saw writing activity indicating upside might be limited.

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	26915	26750	27079	27215	27380
Nifty	8140	8090	8189	8230	8280
Nifty (Fut)	8155	8105	8205	8245	8295

Pivot Level	
Sensex	27063
Nifty	8187

**US:** US market closed higher Friday, wrapping up a solid week of gains, as investors digested indications from the Fed on the timing of a rate hike ahead of earnings season. 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 (%)
HINDZIN					
C	1058	1405	32.8	150.0	3.80
AUROP					
HARMA	29484	31972	8.4	792.95	5.0
VEDL	27608	29832	8.1	104.9	12.6
MOTHE					
RSUMI	14637	15709	7.3	241.45	0.90
INFY	55389	59191	6.9	1165.15	3.10

### Increase in OI with Decrease in Price (Short Buildup)

Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
EXIDEIN					
D	3375	3849	14	151.4	-2.7
CEALTD	3157	3560	12.8	1218.0	-4.2
INFRATE					
L	1211	1344	11	405.05	-1.8
M&MFI					
N	9743	10743	10.3	228.1	-2.8
AMARJA					
BAT	2962	3241	9.4	991.0	-2.3

Nifty gained by 0.74% with Nifty future added 2.5 lakh shares in open interest and stock future added 177.2 lakh shares in open interest.

- Nifty PCR increased to 1.02 from 1.01
- Total Nifty Calls added 7.7 lakh shares in open interest.
- Total Nifty Puts added 9.7 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Oct. series is at 8300 and 8100 put.
- FII's bought net Rs.483.86 (provisional), while DIIs sold net Rs.369 Cr in cash market.
- FII bought net Rs.946.05 Cr. In F&O
- Securities in Ban Period: NIL

## Nifty Tracker

PARTICULARS	09/10/2015	08/10/2015	07/10/2015	06/10/2015
Spot	8189.7	8129.35	8177.4	8152.9
% Change in Spot	0.74%	-0.59%	0.30%	0.41%
Nifty(FUT) Oct	8205.35	8157.25	8194.65	8160.55
Nifty(FUT) Oct Vol.	508415	380150	440596	443158
Nifty(FUT) Oct - OI	21250875	21205125	21209000	20319875
Nifty(FUT) Nov	8247.75	8195.95	8234.1	8197.95
Nifty(FUT) Nov Vol.	7930	3989	5666	6023
Nifty(FUT) Nov - OI	1418775	1283625	1266750	1200975

## Trade Statistics for 09/10/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	6,72,732	17907	-
NSE Stock Futures	8,78,698	23788	-
NSE Index Options	59,27,616	1,35,644.46	-
NSE Stock Options	5,34,043	14422	0.53
NSE F&O Total Turnover	80,13,089	191,762	0.86
NSE Cash Turnover	-	16133	-
BSE Cash Turnover	-	2,878.40	-
Total Turnover	-	210773	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	09/10/2015		08/10/2015		07/10/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	437	98	577	91	1140	1380
Index option	1139	1481	371	1479	-215	1064
Stock Future	-534	772	-631	-208	-463	347
Stock option	-97	252	-63	218	-120	332
Total	945	2603	254	1580	342	3123

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	09/10/2015	08/10/2015	07/10/2015	06/10/2015	05/10/2015
Index Futures	199	-272	1082	-120	1434
Index Options	755	-122	841	412	1223
Stock Futures	1700	1967	2755	3286	3437
Stock Options	1637	918	1184	978	980
F&O Total	4291	2491	5861.76	4555.36	7073.44

## 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	8200	PE	124.3	386556	2872925	686050
29-Oct-15	8200	CE	125.95	474963	4271725	234600
26-Nov-15	8700	CE	41.55	6875	546300	232575
29-Oct-15	8000	PE	65.5	490645	4256250	214625
29-Oct-15	8100	PE	90.4	454844	4361950	167900
26-Nov-15	8000	PE	123.7	5684	475350	148200
29-Oct-15	8400	CE	41.9	503405	3420875	119750
31-Dec-15	7800	PE	109.85	2385	312825	91725
29-Oct-15	7200	PE	4.6	42353	1326475	89725
29-Oct-15	8300	CE	76.2	662916	4756350	77300

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
29-Oct-15	7900	PE	46.45	278320	3643800	-440275
29-Oct-15	8500	CE	20	453932	3395750	-152125
29-Oct-15	7800	PE	33.5	227900	3749275	-128400
29-Oct-15	7400	PE	9.3	74708	2788950	-101750
29-Oct-15	8000	CE	262.6	52841	2961750	-96775
29-Oct-15	8700	CE	3.45	130414	936500	-76100
29-Oct-15	7600	PE	17.25	110843	2872650	-54150
29-Oct-15	7500	PE	12.8	101197	3802925	-47675
29-Oct-15	7100	PE	3.3	18491	674125	-37650
29-Oct-15	7300	PE	6.3	42982	1490575	-35675

## 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
INFY	29-Oct-15	1200	CE	37.55	20154	2563750	1261250
VEDL	29-Oct-15	95	PE	2.05	1994	1424000	1242000
VEDL	29-Oct-15	100	PE	3.65	1907	1230000	1152000
INFY	29-Oct-15	1240	CE	22.95	9535	1312250	1076750
VEDL	29-Oct-15	105	CE	5.25	4291	1164000	840000
VEDL	29-Oct-15	110	CE	3.45	4507	1392000	818000
IFCI	29-Oct-15	25	CE	0.2	219	3544000	776000
VEDL	29-Oct-15	90	PE	1.15	1820	1196000	658000
INFY	29-Oct-15	1300	CE	10.65	7343	1181750	635750
INFY	29-Oct-15	1100	PE	24.2	7982	947000	598250

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
DLF	29-Oct-15	140	CE	7	2744	3286000	-878000
VEDL	29-Oct-15	95	CE	11.1	1840	1178000	-622000
HINDALCO	29-Oct-15	75	CE	10.1	322	450000	-526000
NHPC	29-Oct-15	20	CE	0.05	107	2068000	-517000
GMIRINFRA	29-Oct-15	15	CE	0.35	180	8021000	-377000
VEDL	29-Oct-15	100	CE	7.65	5443	1674000	-368000
VEDL	29-Oct-15	90	CE	15.5	848	570000	-362000
JPASSOCIAT	29-Oct-15	17.5	CE	0.1	98	2776000	-312000
TATASTEEL	29-Oct-15	220	CE	33.3	571	575000	-298000
UNITECH	29-Oct-15	7.5	CE	0.45	487	15994000	-275000

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