

# Technical Report

## Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	15666	-204	-1.29
Nasdaq	4506	-19	-0.44
S&P 500	1867	-25	-1.35
FTSE 100	6081	182	3.09
DAX	10128	479	4.97
Hang Seng	21372	-32	-0.15
Nikkei	17936	129	0.73
Sensex	26032	290	1.13
Nifty	7880	71	0.92

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1138.90	0.60	0.05
Silver (\$/Oz)	14.59	-0.02	-0.14
Copper(USD/lb.)	227.25	-2.80	-1.22
Brent Crude(USD/bbl)	43.19	-0.02	-0.05
USD/INR	66.09	-0.54	-0.82
USD/YEN	118.99	0.16	0.13
USD/EUR	1.1529	0.0012	0.10

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	25865	25700	26032	26165	26400
Nifty	7830	7780	7880	7920	7990
Nifty (Fut)	7845	7795	7896	7935	8005

Pivot Level	
Sensex	25818
Nifty	7824

**US:** US market closed lower, after a failed attempt to rally from the Dow's worst 3-day point decline in history, as investor confidence waned amid continued concerns about China and global growth. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



## Closing Brief

A rebound in global stocks aided recovery on the domestic bourses after the carnage witnessed the previous day. The market breadth indicating the overall health of the market was negative.

## Technical Build up

- ❖ Bullish candle with increase in volume.
- ❖ Sell crossover in oscillators.
- ❖ Lower band of Bollinger exist at 8006
- ❖ Crucial moving average of 20/50 SMA are at 8407 and 8418
- ❖ 200 SMA trend deciding level exist at 8456

## Outlook for the day

Indian equity market witnessed a breather on Tuesday as the benchmarks managed to end in green amid excessive intraday volatility. Market sentiments was also supported by the Government's fresh attempt to pass GST Bill. since China has depreciated their currency global market had been in a turmoil. On the technical front Nifty formed bullish candle rather termed as shadow which is a first positive sign on the daily chart formed at an isolated level. Downside might be limited till 7590. On the F&O front fresh long being added in the future contract with increase in OI followed by increase in price. Indian VIX too decreased. Premium in the market too has increased. On the option front fresh short activity were seen in lower strike price put option of 7700 & 7800 while marginal addition were seen in 8000 strike price call option.



Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)

Nifty gained by 0.92% with Nifty future added 16.7 lakh shares in open interest and stock future shaded 753.1 lakh shares in open interest.

- Nifty PCR increased to 0.77 from 0.76
- Total Nifty Calls shaded 19.7 lakh shares in open interest.
- Total Nifty Puts shaded 1.0 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for Aug. series is at 8600 and 7800 put.
- FII's sold net Rs.2080.01 (provisional), while DIIs bought net Rs.1963.09 Cr in cash market.
- FII bought net Rs.234.15 Cr. In F&O
- Securities in Ban Period: INDIACEM & JINDALSTEL

## Nifty Tracker

PARTICULARS	25/08/2015	24/08/2015	21/08/2015	20/08/2015
Spot	7880.7	7809	8299.95	8372.75
% Change in Spot	0.92%	-5.92%	-0.87%	-1.44%
Nifty(FUT) Aug	7896.2	7806.35	8306.35	8380.05
Nifty(FUT) Aug Vol.	979004	1343511	677855	571472
Nifty(FUT) Aug - OI	13434400	16194125	14737625	14658075
Nifty(FUT) Sep	7925.8	7844.55	8346.75	8419.35
Nifty(FUT) Sep Vol.	439857	421009	107039	65171
Nifty(FUT) Sep - OI	12326775	7900100	2990475	2098600

## Trade Statistics for 25/08/2015

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	16,88,444	38636	-
NSE Stock Futures	26,23,161	65703	-
NSE Index Options	1,74,57,352	3,68,769.53	-
NSE Stock Options	7,54,554	20295	0.62
NSE F&O Total Turnover	2,25,23,512	493,405	0.92
NSE Cash Turnover	-	27646	-
BSE Cash Turnover	-	4,804.66	-
Total Turnover	-	525855	-

## FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	25/08/2015		24/08/2015		21/08/2015	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	1024	3054	-412	4465	-2417	820
Index option	-2098	2693	-634	222	1980	2643
Stock Future	1299	2397	1214	-3427	-439	273
Stock option	9	51	-169	-120	-29	-82
Total	234	8195	-1	1141	-905	3654

## Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	25/08/2015	24/08/2015	21/08/2015	20/08/2015	19/08/2015
Index Futures	1245	3772	1036	972	372
Index Options	704	-6244	1235	-44	766
Stock Futures	-2581	1113	6135	4503	4975
Stock Options	-1167	-380	130	514	21
F&O Total	-1799	-1740	8536.28	5945.62	6133.4

## 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	7600	PE	14.75	1028572	2566150	1047475
27-Aug-15	7700	PE	28.8	1379367	2423900	828100
27-Aug-15	8000	CE	32.75	1574752	3644250	664575
27-Aug-15	7400	PE	4.9	439758	909350	415125
24-Sep-15	7000	PE	26.15	69653	643075	404850
27-Aug-15	7800	PE	52.05	1299899	3036125	330475
27-Aug-15	7700	CE	224.3	163552	358875	278075
27-Aug-15	7800	CE	140.6	631675	911450	261900
24-Sep-15	8500	CE	37.55	97048	1879750	247500
27-Aug-15	7850	CE	108.25	67020	270550	216025

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
27-Aug-15	8300	CE	2.8	478961	2251825	-761625
27-Aug-15	8300	PE	415.85	58700	2320575	-680175
27-Aug-15	8500	CE	2.35	221276	3746900	-653250
27-Aug-15	7900	PE	83.95	700626	1846525	-603925
27-Aug-15	8400	CE	2.6	334287	3970050	-596450
27-Aug-15	8200	PE	297.1	53635	2372975	-465250
27-Aug-15	8700	CE	1.55	55570	2833750	-388700
27-Aug-15	8100	PE	209.7	79983	1122750	-386750
29-Oct-15	9100	CE	15.4	28841	877500	-380125
27-Aug-15	8600	CE	1.85	118924	4124000	-333925

## 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
UNITECH	24-Sep-15	7.5	CE	0.5	234	2926000	1276000
UNITECH	24-Sep-15	7.5	PE	1.85	123	1584000	1254000
DLF	27-Aug-15	85	PE	0.1	1013	1418000	1038000
DLF	27-Aug-15	100	PE	0.75	5174	2296000	972000
DLF	27-Aug-15	95	PE	0.5	2961	1712000	942000
ADANIPOWER	27-Aug-15	22.5	CE	0.25	848	1100000	800000
RCOM	27-Aug-15	50	CE	1.8	956	900000	744000
JPASSOCIAT	27-Aug-15	10	CE	0.05	638	10608000	696000
TATAPOWER	27-Aug-15	60	CE	0.7	406	688000	664000
GMRINFRA	27-Aug-15	10	CE	1.3	211	1794000	650000

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	7.5	PE	0.1	869	3312000	-1608000
JPASSOCIAT	27-Aug-15	7.5	CE	1.1	338	664000	-1400000
ADANIPOWER	27-Aug-15	25	PE	3.5	663	1216000	-1384000
UNITECH	24-Sep-15	10	CE	0.15	215	2915000	-1034000
DLF	27-Aug-15	100	CE	13.75	2876	472000	-958000
ADANIPOWER	27-Aug-15	25	CE	0.05	869	1700000	-808000
JPASSOCIAT	27-Aug-15	10	PE	1.55	599	8096000	-800000
DLF	27-Aug-15	90	PE	0.3	2867	1140000	-708000
ASHOKLEY	27-Aug-15	80	PE	0.45	4898	2544000	-632000
UNITECH	27-Aug-15	7.5	PE	1.55	186	2618000	-627000

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