

Technical Report

Closing Brief

Markets closed marginally in green amid choppy trading on tepid investor participation. Global events left no major impact on previous day's trade as investors turned cautious on the last day of the week. Nifty opened in red, and recovered by the end of the day and closed at 9668.25 up by 21.00 points or 0.22%

Technical Build up

- ❖ Bullish candle with increase in volume
- ❖ Buy crossover in oscillators.
- ❖ Upper band of Bollinger exist at 9746
- ❖ Crucial moving average of 20/50 SMA are at 9538 and 9359
- ❖ 200 SMA trend deciding level exist at 876

Outlook for the day

Indian Equity market ended marginally higher in a volatile trading session, tracking mixed cues. Sentiment turned positive after a strong opening in the European markets. Covering-up of short positions by bears too supported the late recovery in stocks, helping wipe off initial losses. On the technical front, Nifty formed a Doji or a small bodied candle, indicates short term uncertainty prevailing in the market. However, in a short term perspective, the index is currently looking bullish trading above the crucial moving averages in all the major time frames and is deemed to trade with bullish bias unless it goes below 9340 levels. Nifty has to cross and hold above 9680-9700 zones to extend its up move towards 9750 and 9800 while on the downside supports are seen at 9620 and 9580 levels. On the option front maximum Put OI is at 9500 followed by 9600 strike while maximum Call OI is intact at 9700 followed by 9800 strike

Technical & Derivative Report

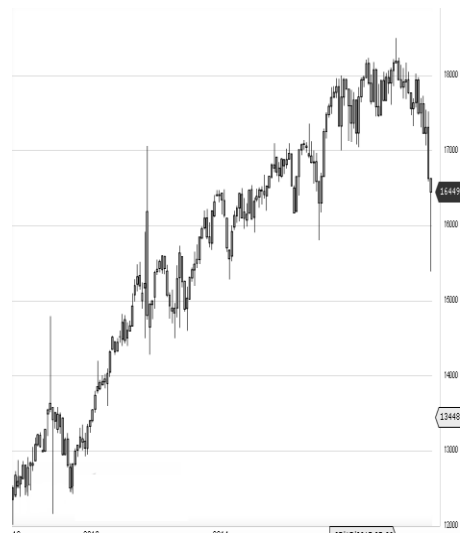
World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	21271	89	0.42
Nasdaq	6207	-113	-1.80
S&P 500	2431	-2	-0.08
FTSE 100	7527	77	1.04
DAX	12815	102	0.80
Hang Seng	25892	-138	-0.53
Nikkei	19945	-67	-0.34
Sensex	31262	48	0.16
Nifty	9668	21	0.22

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1269.00	-2.40	-0.19
Silver (\$/Oz)	17.14	-0.09	-0.51
Copper(USD/lb.)	263.65	-1.30	-0.49
Brent Crude(USD/bbl)	48.36	0.21	0.44
USD/INR	64.25	0.04	0.07
USD/YEN	110.28	-0.04	-0.04
USD/EUR	1.1200	0.0005	0.04

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	31035	30870	31262	31370	31535
Nifty	9600	9550	9668	9700	9750
Nifty (Fut)	9615	9565	9682	9715	9765

Pivot Level					
Sensex					
Nifty					

US: US market closed mixed on Friday on pressure from this year's best-performing sector: technology. 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 (%)

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

Nifty gained by 0.22% with Nifty future shaded 1.1 lakh shares in open interest and stock future shaded 166.1 Lakh shares in open interest.

- Nifty PCR increased to 1.21 from 1.19
- Total Nifty Calls shaded 0.0075 lakh shares in open interest.
- Total Nifty Puts added 11.4 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for May series is at 9700 and 9500 put.
- FII's sold net Rs. 100.99 Cr(provisional), while DIIs bought net Rs.324.7 Cr in cash market.
- FII bought net Rs.513.74 Cr in F&O
- Securities in Ban Period: GMRINFRA, HDIL, INFIBEAM, JPASSOCIAT, KSCL & ORIENTBANK

Nifty Tracker

PARTICULARS	08/06/2017	08/06/2017	07/06/2017	06/06/2017
Spot	9668.25	9647.25	9663.9	9637.15
% Change in Spot	0.22%	-0.17%	0.28%	-0.39%
Nifty(FUT) June	9682.9	9669.7	9679.9	9665.75
Nifty(FUT) June Vol.	103553	60355	79430	74042
Nifty(FUT) June - OI	21990975	22179675	22029675	21582600
Nifty(FUT) July	9702.2	9688.65	9699.4	9685.4
Nifty(FUT) July Vol.	4115	3138	2601	3531
Nifty(FUT) July - OI	1442475	1375500	1332075	1311525

Trade Statistics for 08/06/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	1,65,713	13225	-
NSE Stock Futures	5,69,794	42042	-
NSE Index Options	30,40,571	2,49,647.21	-
NSE Stock Options	3,66,162	27894	0.5
NSE F&O Total Turnover	41,42,240	332,808	1
NSE Cash Turnover	-	22,334.43	-
BSE Cash Turnover	-	3,355.57	-
Total Turnover	-	358498	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	08/06/2017		07/06/2017		06/06/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-1030	995	332	80	-106	800
Index option	1489	2159	-186	-763	398	1064
Stock Future	11	340	-352	204	-19	387
Stock option	44	421	20	339	-10	360
Total	514	3915	-186	-140	263	2611

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	08/06/2017	07/06/2017	06/06/2017	05/06/2017	02/06/2017
Index Futures	-43	-107	542	-984	209
Index Options	652	577	963	-1222	813
Stock Futures	-26401	15295	8528	5234	6818
Stock Options	831	763	691	621	623
F&O Total	-24961	16529	10724.29	3648.37	8462.79

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-Jun-17	9600	PE	50.9	215813	6541050	356025
31-Aug-17	9600	PE	143.4	3750	264750	214725
29-Jun-17	9400	PE	18.55	112318	6047550	177525
29-Jun-17	9900	CE	12.35	101670	3154125	159675
29-Jun-17	9750	CE	48.95	25337	569625	154800
29-Jun-17	9950	CE	7	4916	339225	120750
29-Jun-17	9300	PE	11.8	74292	3674850	87450
27-Jul-17	9600	PE	96.05	6030	664725	73350
29-Jun-17	8900	PE	3.8	6971	926100	64725
27-Jul-17	9000	PE	15.15	2889	822150	64725

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
29-Jun-17	9800	CE	32.1	158639	4498875	-295725
29-Jun-17	9600	CE	131.15	116978	3890700	-147900
29-Jun-17	9650	CE	97.6	18770	565350	-96450
29-Jun-17	9400	CE	295.6	3926	1280850	-94350
29-Jun-17	9700	PE	87.75	94748	2135325	-73350
29-Jun-17	9200	PE	8	36709	2904175	-67200
29-Jun-17	9650	PE	66.5	14311	505800	-62700
29-Jun-17	8800	PE	3	5565	1055975	-57975
29-Jun-17	9500	CE	208.1	11701	2125275	-48150
29-Jun-17	9100	PE	5.9	16373	1421400	-46575

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
NHPC	29-Jun-17	35	CE	0.6	1517	6075000	3942000
NHPC	29-Jun-17	37.5	CE	0.2	637	3267000	2457000
NHPC	29-Jun-17	40	CE	0.1	154	1863000	1593000
NHPC	29-Jun-17	32.5	PE	0.55	289	2079000	1404000
HDIL	29-Jun-17	52.5	PE	0.05	165	1328000	1320000
IFCI	29-Jun-17	30	CE	0.2	325	9240000	1276000
FEDERALBNK	29-Jun-17	120	CE	2.8	885	3685000	1166000
HDIL	29-Jun-17	90	CE	3.3	1458	2896000	1024000
NHPC	29-Jun-17	30	PE	0.15	208	1674000	891000
IFCI	29-Jun-17	25	CE	1.4	615	4906000	792000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
GMRINFRA	29-Jun-17	22.5	CE	0.05	63	13950000	-1800000
VEDL	29-Jun-17	240	CE	11.5	2324	3111500	-1193500
GMRINFRA	29-Jun-17	17.5	CE	0.6	68	25965000	-810000
GMRINFRA	29-Jun-17	20	CE	0.2	51	33390000	-585000
GMRINFRA	29-Jun-17	17.5	PE	1.1	19	9090000	-585000
GMRINFRA	29-Jun-17	15	PE	0.1	25	11475000	-540000
IBREALEST	29-Jun-17	170	PE	5	84	480000	-520000
HINDALCO	29-Jun-17	200	CE	8.2	1389	1977500	-490000
IBREALEST	29-Jun-17	175	CE	9.6	102	380000	-430000
JPASSOCIAT	29-Jun-17	17.5	CE	0.1	6	11220000	-408000

Research Team

Name	Designation	Email ID	Contact No.
Paras Bothra	President Equity Research	paras@ashikagroup.com	+91 22 6611 1704
Krishna Kumar Agarwal	Equity Research Analyst	krishna.a@ashikagroup.com	+91 33 4036 0646
Partha Mazumder	Equity Research Analyst	partha.m@ashikagroup.com	+91 33 4036 0647
Arijit Malakar	Equity Research Analyst	amalakar@ashikagroup.com	+91 33 4036 0644
Kapil Jagasia, CFA	Equity Research Analyst	kapil.j@ashikagroup.com	+91 22 6611 1715
Tirthankar Das	Technical & Derivative Analyst	tirthankar.d@ashikagroup.com	+91 33 4036 0645

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