

Nifty testing 8400 levels amidst strengthening Asian markets

Indian market Outlook: Nifty is expected to open 45 points gap up at 8400, as per SGX at 8:25 am IST. Nifty is expected to hold strong going forward as clearly indicated by the Smallcap which has given a break out above its 5 month high of 5758 with its next target at 5972.

International Market Outlook: The global markets are still holding strong on the backdrop of expectations as indicated by the falling bond yields worldwide with UK's yield well below 1% at 0.85%. The Asian markets are continuing their buying spree with shanghai composite breaking its 1 month High. Other Asian peers including Indonesia, Philippines and Thailand have surged too discounting any negative impact of the BREXIT.

Open Interest-FII & Pro combined activity

On 30th June FII & Pro combined had a total long position in Index Futures of 8373900 shares which is increased to 8390400 shares as on 1st July, i.e. a total buy of 16500 shares in current expiry.

Similarly, in Index options, FII and Pro combined have decreased their short positions from 9656475 shares to 8598000 shares, i.e. a total buy of 1058475 shares in current expiry.

The data indicates a clear sell bias in the markets by FIIs and Proprietary.

Date	FII and Proprietary Combined activity in shares					
	Index Future			Index Options		
	1 Year Average		705075	1 Year Average		2920650
	Total	Buy	Sell	Total	Buy	Sell
1-Jul-16	8390400	16500		-8598000	1058475	
30-Jun-16	8373900	2348100		-9656475	11133300	
			Total Sell	16500	Total Buy	1058475

Change in options Open Interest today

Today, FII have increased 612750 shares long and increased 332100 shares short positions in Index Call option, net buy 914025 shares today. In puts, FII have increased 1302975 shares long and increased short positions by 530775 shares, net PUT buy 772200 shares today.

Pro, have increased 1077900 shares long and increased short position by 1256700 shares, a net sell of 178800 shares in Index Call Option Today. In Puts, Pro has increased long position by 1036500 shares and increased short position by 2765925 shares, a net sell of 1728825 shares in Put today.

Change in Open Interest today				
Shares	Call long	Call short	Net Call	Calls
FII	612750	332100	280650	BOUGHT is BUY in the market
PRO	1077900	1256700	-178800	
Combined	1690650	1588800	101850	
Shares	Put Long	Put Short	Net Put	Puts
FII	1302975	530775	772200	SOLD is BUY in the market
PRO	1036500	2765325	-1728825	
Combined	2339475	3296100	-956625	
Total Options = NET Call - NET Put			1058475	

FII Derivatives statistics - NSE

FII DERIVATIVES STATISTICS For 30-June-2016									
	BUY		SELL		THE END OF THE		Net contracts	Net Amt in Crores	NSE shows that there is a Net BUY in Nifty Index Options worth Rs.901.49 crores but as per our interpretation it is a Net SELL of Rs.409 crores. For details please refer to the table below.
	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores	No. of contracts	Amt in Crores			
INDEX OPTIONS	273556	17792.86	259518	16891.37	706172	44213.29	14038	901.49	

FII options statistics - Dynamic Research

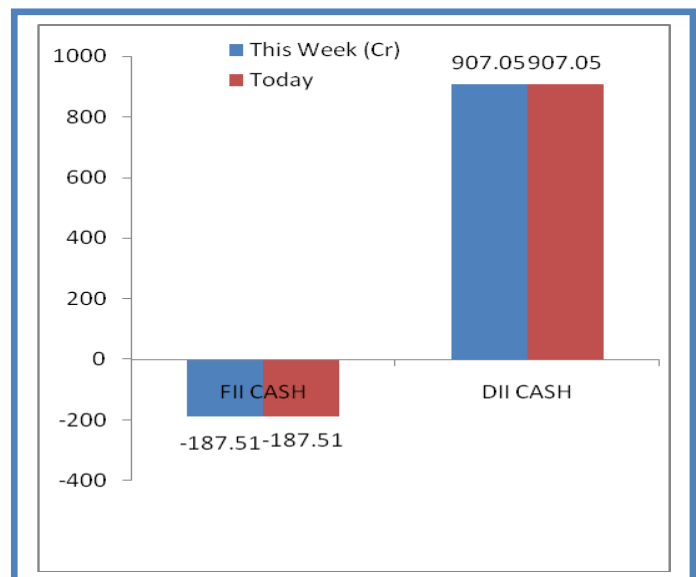
FII Options Open Interest Today					
contracts	Call long	Call short	Net Call	Approx Value (CR)	F2 has been net BUYER in call which is BUY for the market
FII	8170	4428	3742	234	
contracts	Put Long	Put Short	Net Put	Approx Value (CR)	FII has been net BUYER in put which is SELL for the market
FII	17373	7077	10296	-643	
Total			14038	-409	NET SELL 409 Cr

FII Index statistics - Dynamic Research

FII Index Future Open Interest Today				
contracts	Index Long	Index Short	Net Index	Approx Value (CR)
FII	5222	1160	4062	254.316

FII & DII Cash Buy/Sell activity

As on 1ST July, for Current Expiry, FII have sold Rs.187.51 crores worth shares along with DII who have bought shares worth Rs.907.05 crores in the cash segment.



Top 10 Support shares

Stocks to watch out for Monday at Support					
Symbol	LTP	S1	Level	S2	Level
PERSISTENT	689.65	691.10	5Day Low	670	W1
PRICOL	81	80.70	5Day Low	72.5	W1
MINDAIND	1159.35	1149.95	5Day Low	1080	W1
GREENPLY	242.4	240.00	5Day Low	225.15	W1
VRLOG	313	308.00	5Day Low	291.5	W1
GEOMETRIC	221.05	217.15	2Day Low	206.5	W1
TRIDENT	49.75	48.80	5Day Low	45.15	W1
APLAPOLLO	936.3	916.00	5Day Low	865	W1
RALLIS	220.2	215.00	5Day Low	203.2	W1
AEGISCHEM	126	122.75	5Day Low	114.5	W1

Top 10 shares in volume

Stocks to watch out for Monday with highest Volume

Symbol	LTP	Times
ITDCEM	144.50	4.89
GSPL	138.15	4.20
RCF	50.60	3.74
NIITTECH	516.95	3.54
GNFC	160.05	3.38
CUB	120.45	3.31
SUBROS	93.90	3.02
CAPF	596.40	2.78
BAJAJELEC	246.15	2.54
OBEROIRLTY	280.40	2.37



Dynamic Levels Morning Report

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