

Nifty holds firm amidst strong Global cues

Indian market Outlook: Nifty is expected to open 14 points gap up at 8340, as per SGX at 8:35 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 QE easing by Bank of England to be continued till end of September. Moreover, Standard and Poor have confirmed American outlook to stable which has boosted the market sentiments. However, Carney has also stated that the BOE would be considering policy easing over the summers. All these factors taken together have resulted in an overall strength in the global markets.

Open Interest-FII & Pro combined activity

On 26th May FII & Pro combined had a total long position in Index Futures of 8489775 shares which is decreased to 8373900 shares as on 30th June, i.e. a total sell of 115875 shares in current expiry.

Similarly, in Index options, FII and Pro combined have increased their short positions from 11284425 shares to 9656475 shares, i.e. a total buy of 1627950 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
30-Jun-16	8373900	2348100		-9656475	11133300	
29-Jun-16	6025800	569250		-20789775	5847600	
28-Jun-16	5456550		912525	-26637375	1816950	
27-Jun-16	6369075		205050	-28454325	65925	
24-Jun-16	6574125		1581075	-28520250		9836775
23-Jun-16	8155200			-18683475	2619975	
22-Jun-16	7512900	750	329625	-21303450		3384150
21-Jun-16	7842525		912150	-17919300		861150
20-Jun-16	8754675	0	1060650	-17058150	3356025	
17-Jun-16	9815325	0	461700	-20414175		848175
16-Jun-16	10277025		883500	-19566000		5721675
15-Jun-16	11160525		719850	-13844325	2077200	
14-Jun-16	11880375		1783050	-15921525		6803775
13-Jun-16	13663425		264375	-9117750		5485575
10-Jun-16	13927800	633150		-3632175		3194700
9-Jun-16	13294650	1166100		-437475		4411500
8-Jun-16	12128550		77925	3974025		1316925
7-Jun-16	12206475	607050		5290950	5678175	
6-Jun-16	11599425	690900		-387225	634200	
3-Jun-16	10908525	362025		-1021425	247500	
2-Jun-16	10546500		226725	-1268925	1166325	
1-Jun-16	10773225		602475	-2435250		224850
31-May-16	11375700	567375		-2210400	1330050	
30-May-16	10808325	622800		-3540450	1557525	
27-May-16	10185525	1695750		-5097975	6186450	
26-May-16	8489775	4315200		-11284425	5176725	
	Total Sell		-115875	Total Buy	1627950	

Change in options Open Interest today

Today, FII have decreased 8232525 shares long and decreased 9146550 shares short positions in Index Call option, net buy 914025 shares today. In puts, FII have decreased 23587575 shares long and decreased short positions by 6397050 shares, net PUT sell 17190525 shares today.

Pro, have decreased 2798625 shares long and decreased short position by 11237550 shares, a net buy of 8438925 shares in Index Call Option Today. In Puts, Pro has decreased long position by 5029800 shares and decreased short position by 20439975 shares, a net buy of 15410175 shares in Put today.

Change in Open Interest today				
Shares	Call long	Call short	Net Call	Calls
FII	-8232525	-9146550	914025	BOUGHT is BUY in the market
PRO	-2798625	-11237550	8438925	
Combined	-11031150	-20384100	9352950	
Shares	Put Long	Put Short	Net Put	Puts
FII	-23587575	-6397050	-17190525	SOLD is BUY in the market
PRO	-5029800	-20439975	15410175	
Combined	-28617375	-26837025	-1780350	
Total Options = NET Call - NET Put			11133300	

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.1936.53 crores but as per our interpretation it is a Net BUY of Rs.15005 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	1112998	33674.43	1115758	31737.90	669124	41617.10	-2760	1936.53	

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	-109767	-121954	12187	757.54392	
contracts	Put Long	Put Short	Net Put	Approx Value (CR)	FII has been net SELLER in put which is BUY for the market
FII	-314501	-85294	-229207	14247.5071	
Total			-217020	15005.051	

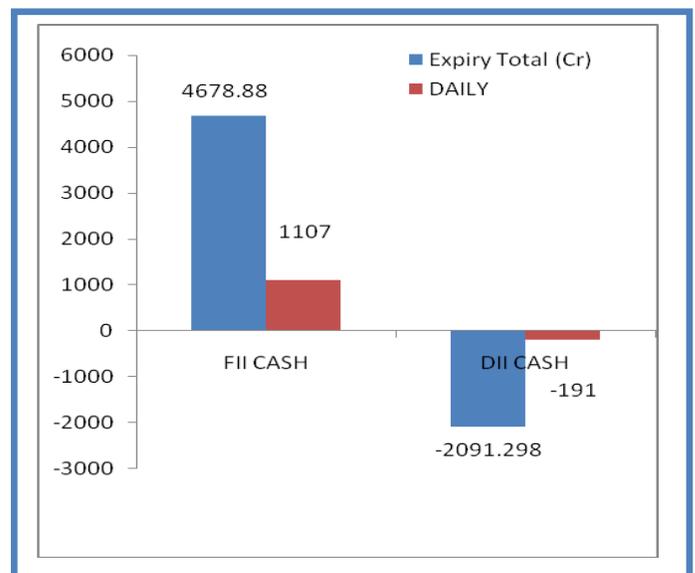
FII Index statistics - Dynamic Research

FII Index Future Open Interest Today				
contracts	Index Long	Index Short	Net Index	Approx Value (CR)
FII	4415	-55304	59719	2840.03

FII & DII Cash Buy/Sell activity

As on 30th June, for Current Expiry from 27th May, FII have bought Rs.4678.88 crores worth shares along with DII who have sold shares worth Rs.2091.298 crores in the cash segment.

Today, FII have bought equity worth 1107 cr and DII sold worth 191 cr.



Top 10 Support shares

Name	ADM	LTP	Support Level
MINDAIND	35.92	1167.1	1149.95 : CWL
TVTODAY	12.76	294.85	288.4 : CWL
NIITTECH	22.21	512.75	484.25 : CML
PERSISTENT	20.50	697.6	695 : CWL
RAMCOCEM	18.12	553.65	543.35 : CWL
CHOLAFIN	30.95	948.55	920 : CWL
TRIDENT	2.52	49.80	48.8 : CWL
RAJESHEXPO	24.41	432.35	421.05 : W1
MASTEK	8.00	135.10	128.65 : W1
AIAENG	30.46	1028.75	969.95 : W1

Top 10 shares in volume

Name	ADM	Times of Avg. Daily Volume	LTP	Support Level
GNFC	5.45	10.41	155.85	132 : CWL
KSBPUMPS	21.90	8.57	745.2	650.1 : W1
ATUL	62.81	7.43	2050.5	1795.4 : W1
ZENSARTECH	36.52	4.78	971	912.2 : W4
MINDAIND	35.92	4.48	1167.1	1149.95 : CWL
GICHSGFIN	9.77	3.60	313.7	281 : CWL
TVTODAY	12.76	3.55	294.85	288.4 : CWL
FIEMIND	29.23	3.30	961.85	824 : CWL
CUB	2.53	3.26	116.4	106 : W2
NILKAMAL	56.79	2.77	1261.55	1080.35 : CML

Major Up Coming Event:

NIL



Dynamic Levels Morning Report

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