

Surprise BREXIT may trigger a fall of 10% in Nifty

Indian market Outlook: Nifty is expected to open 180 points gap down at 8106, as per SGX at 8:30 am IST. Current polling on BREXIT show that out of 382 counting areas 221 have posted the results which show that 51.32% have voted for "LEAVE" and 48.68% have voted for "REMAIN" in the European Union as on 8:30 am. Total 17203315 votes have been given where 8810982 have voted to Remain. If the BREXIT happens, Indian markets might fall by 10%.

International Market Outlook: Markets have given a sharp fall as the BREXIT polls show the leave side leading. Global markets would fall further if the BREXIT happens.

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 8155200 shares as on 23rd June, i.e. a total sell of 334575 shares in current expiry.

Similarly, in Index options, FII and Pro combined have increased their short positions from 11284425 shares to 18683475 shares, i.e. a total sell of 7399050 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
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	-334575	Total Sell	-7399050	

Change in options Open Interest today

Today, FII have decreased 20025 shares long and decreased 223350 shares short positions in Index Call option, net buy 203325 shares today. In puts, FII have increased 1838250 shares long and increased short positions by 1101525 shares, net PUT buy 736725 shares today.

Pro, have decreased 188100 shares long and decreased short position by 2463150 shares, a net buy of 2275050 shares in Index Call Option Today. In Puts, Pro has decreased long position by 532875 shares and increased short position by 345450 shares, a net sell of 878325 shares in Put today.

Change in Open Interest today				
Shares	Call long	Call short	Net Call	Calls BOUGHT is BUY in the market
FII	-20025	-223350	203325	
PRO	-188100	-2463150	2275050	
Combined	-208125	-2686500	2478375	
Shares	Put Long	Put Short	Net Put	Puts SOLD is BUY in the market
FII	1838250	1101525	736725	
PRO	-532875	345450	-878325	
Combined	1305375	1446975	-141600	
Total Options = NET Call - NET Put				2619975

FII DERIVATIVES STATISTICS For 23-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.645.38 crores but as per our interpretation it is a Net SELL of Rs.441.76 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	410695	23700.38	398147	23055.00	1250298	76649.29	12548	645.38	

FII options statistics - Dynamic Research

FII Options Open Interest Today					F2 has been net BUYER in call which is BUY for the market
contracts	Call long	Call short	Net Call	Approx Value (CR)	
FII	-267	-2978	2711	168.393765	
contracts	Put Long	Put Short	Net Put	Approx Value (CR)	FII has been net buyer in put which is SELL for the market
FII	24510	14687	9823	-610.15565	
Total			12534	-441.76188	

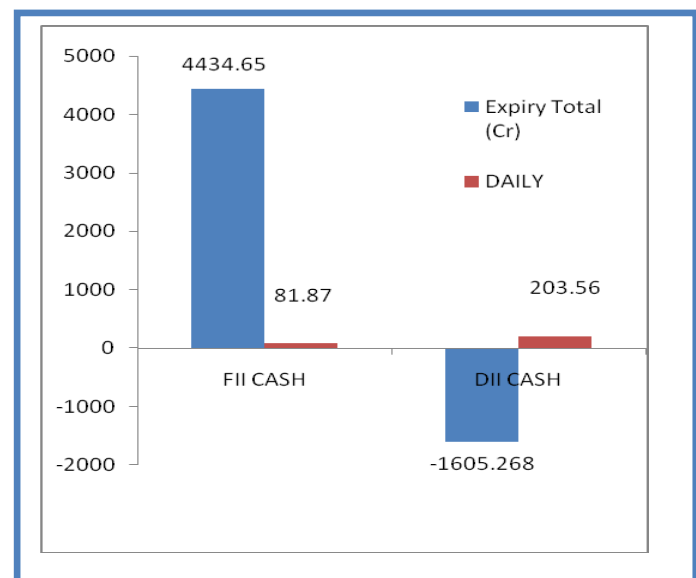
FII Index statistics - Dynamic Research

FII Index Future Open Interest Today				
contracts	Index Long	Index Short	Net Index	Approx Value (CR)
FII	6030	1214	4816	320.06

FII & DII Cash Buy/Sell activity

As on 23rd June, for Current Expiry from 27th May, FII have bought Rs.4434 crores worth shares along with DII who have sold shares worth Rs.1605 crores in the cash segment.

Today, FII have BOUGHT equity worth 81.87 cr and DII BUY worth 203.56cr.



Top 10 Support shares

Name	ADM	LTP	Support Level
JINDALPOLY	19.75	437.05	441.2 : CML
AJMERA	7.61	150.05	149.7 : CML
MTEDECARE	7.71	161.90	160.1 : M1
DEEPIND	9.16	175.10	173.05 : CWL
TRIGYN	6.26	120.65	120 : W1
KSBPUMPS	21.86	660.20	661.05 : W1
MEGH	2.06	39.00	38.6 : W2
TATASPONGE	23.81	618.60	626.4 : CWL
BAJAJFINSV	59.10	2002.90	1994 : CWL
WELSPUNIND	4.29	105.80	104.75 : W2

Top 10 shares in volume

Name	ADM	Times of Avg. Daily Volume	LTP	Support Level
KEC	5.75	4.81	138.15	133 : CWL
KPRMILL	32.88	3.96	982.9	909 : CML
ESCORTS	6.87	3.65	204.35	162.6 : W7
KITEX	27.10	3.23	493.45	432.3 : W9
NEULANLAB	38.18	2.88	844.95	775 : CML
MINDACORP	5.00	1.67	110.6	106.8 : W2
RAJESHEXPO	24.42	1.48	455.55	436.1 : CWL
UNICHEMLAB	10.99	1.47	272.5	236 : M1
INDIANB	4.73	1.39	137.6	116.95 : CWL
TRIDENT	2.51	1.36	50.2	47.15 : M1

Major Up Coming Event:

NIL

Disclaimer

Research team Tel: 033-30010001/03 write to us at clientsupport@dynamiclevels.com to give feedback Website: www.dynamiclevels.com

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