

## S&P downgrades UK, Asian Markets rise on South Korean stimulus

**Indian market Outlook:** Nifty is expected to open 24 points gap down at 8070, as per SGX at 8:30 am IST. Today would be very crucial for the markets as the markets would be reacting to the UK downgrade and the Stimulus by South Korea.

**International Market Outlook:** The highlight yesterday was S&P downgrading the UK from a rating of AAA to AA and gave a negative outlook. This downgrade might affect the Europe. The International markets were falling yesterday on UK downgrade. The South Korean stimulus of \$8.5 Billion has resulted in Asian markets rising in the morning.

### 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 6369075 shares as on 27th June, i.e. a total sell of 2120700 shares in current expiry.

Similarly, in Index options, FII and Pro combined have increased their short positions from 11284425 shares to 28454325 shares, i.e. a total sell of 17169900 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
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		8611150
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	
			<b>Total Sell</b>	<b>-2120700</b>	<b>Total Sell</b>	<b>-17169900</b>

### Change in options Open Interest today

Today, FII have increased 189525 shares long and increased 514425 shares short positions in Index Call option, net sell 324900 shares today. In puts, FII have decreased 24750 shares long and increased short positions by 131025 shares, net PUT sell 155775 shares today.

Pro, have decreased 8325 shares long and increased short position by 721425 shares, a net sell of 729750 shares in Index Call Option Today. In Puts, Pro has increased long position by 709050 shares and increased short position by 1673850 shares, a net sell of 964800 shares in Put today.

Change in Open Interest today				
Shares	Call long	Call short	Net Call	Calls SOLD is SELL in the market
FII	189525	514425	-324900	
PRO	-8325	721425	-729750	
<b>Combined</b>	<b>181200</b>	<b>1235850</b>	<b>-1054650</b>	
Shares	Put Long	Put Short	Net Put	Puts SOLD is BUY in the market
FII	-24750	131025	-155775	
PRO	709050	1673850	-964800	
<b>Combined</b>	<b>684300</b>	<b>1804875</b>	<b>-1120575</b>	
<b>Total Options = NET Call - NET Put</b>			<b>65925</b>	

## FII Derivatives statistics - NSE

FII DERIVATIVES STATISTICS For 27-June-2016									
	BUY		SELL		THE END OF THE		Net contracts	Net Amt in Crores	NSE shows that there is a Net SELL in Nifty Index Options worth Rs.403.72 crores but as per our interpretation it is a Net SELL of Rs.137.06 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	492210	28804.35	498619	29208.08	1265145	75982.51	-6409	-403.72	

## FII options statistics - Dynamic Research

FII Options Open Interest Today					F2 has been net SELLER in call which is SELL for the market
contracts	Call long	Call short	Net Call	Approx Value (CR)	
FII	2527	6859	-4332	-263.29896	
contracts	Put Long	Put Short	Net Put	Approx Value (CR)	FII has been net SELLER in put which is BUY for the market
FII	-330	1747	-2077	126.24006	
<b>Total</b>			<b>-6409</b>	<b>-137.0589</b>	

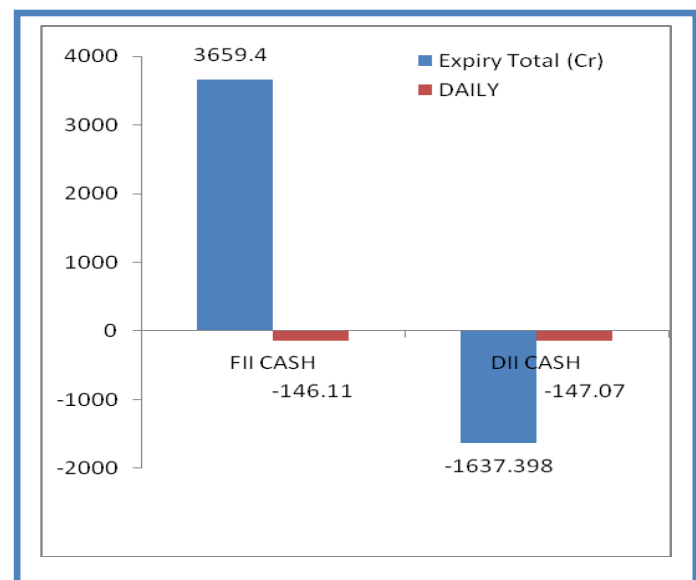
## FII Index statistics - Dynamic Research

FII Index Future Open Interest Today				
contracts	Index Long	Index Short	Net Index	Approx Value (CR)
FII	12451	17273	-4822	-287.41

## FII & DII Cash Buy/Sell activity

As on 27th June, for Current Expiry from 27th May, FII have bought Rs.3659.40 crores worth shares along with DII who have sold shares worth Rs.1637.40 crores in the cash segment.

Today, FII have SOLD equity worth 146.11 cr and DII SELL worth 147.07cr.



## Top 10 Support shares

Name	ADM	LTP	Support Level
JMFINANCIL	1.79	50.90	47.25 : W1
COSMOFILMS	14.45	323.45	320.5 : W1
AIAENG	31.23	973.00	969.95 : W1
RAJESHEXPO	24.41	432.80	421.05 : W1
MOIL	7.32	233.85	230.05 : W1
MINDACORP	4.87	112.30	106.8 : W3
GODFRYPHLP	54.03	830.35	800.1 : M1
DCBBANK	3.49	95.95	91.65 : W1
DISHMAN	13.89	136.5	126.05 : M17
AXISCADES	15.69	249.35	235 : W1

## Top 10 shares in volume

Name	ADM	Times of Avg. Daily Volume	LTP	Support Level
BAJAJFINSV	59.67	3.26	2181.9	1919 : W1
COROMANDEL	9.00	2.52	256.45	227 : M0
ESCORTS	6.98	2.33	218.3	162.6 : W8
SUVEN	9.77	2.06	203.15	183.05 : M0
MPHASIS	18.05	2.02	594.85	515 : W1
KSBPUMPS	21.83	2.01	684.7	650.1 : W1
RAMCOCEM	18.00	1.68	562.25	518.15 : W2
APLAPOLLO	31.72	1.65	940	863.6 : M0
ATUL	62.50	1.62	1908	1795.4 : W1
WONDERLA	10.93	1.59	396.55	371 : M2

### Major Up Coming Event:

**NIL**

### Disclaimer

Research team Tel: 033-30010001/03 write to us at [clientsupport@dynamiclevels.com](mailto:clientsupport@dynamiclevels.com) to give feedback Website: [www.dynamiclevels.com](http://www.dynamiclevels.com)

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