

Nifty continued its positive momentum in the first half of the June series and rallied to mark a new high of 15900. However, we did not see any significant long addition in Nifty during this move and thus the index was unable to continue the momentum. In the second half of the series, we first witnessed some long unwinding to drag the index from 15900 to 15450 which was then followed by a consolidation within a range.

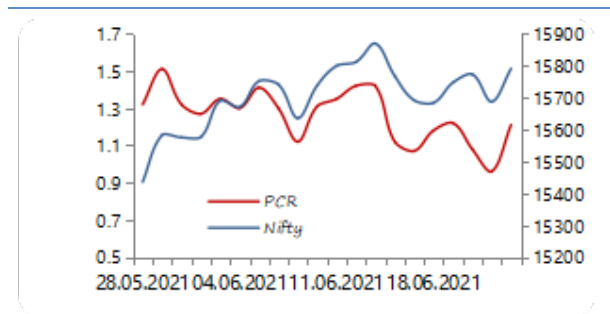
In June series, we did not see any addition of positions in Nifty but some shorts were formed in the banking index which led to its underperformance. Now the rollover in Nifty is around 85 percent versus its 3-month average of 76 percent while the same data point for Bank Nifty is around 84 percent versus its average of 76 percent. FII's formed mixed positions during the series but their 'Long Short Ratio' at the start of new series is at 82 percent.

The immediate supports for Nifty are placed around 15700 and 15600 while the immediate resistance is seen around 15900-16000. The banking index could lead to a directional move in the near term and hence, traders should be vigilant on how the overall positioning happens at the start of the series.

Indices Change

INDEX	Price	Price Change (%)	Rollover	3 month avg.
NIFTY	15790.45	2.89	84.61	76.06
BANKNIFTY	34827.00	(0.87)	83.88	76.41
FINNIFTY	16520.30	0.74	75.64	63.24
-	-	-	-	-
-	-	-	-	-

NIFTY & PCR Graph



Monthly Gainers

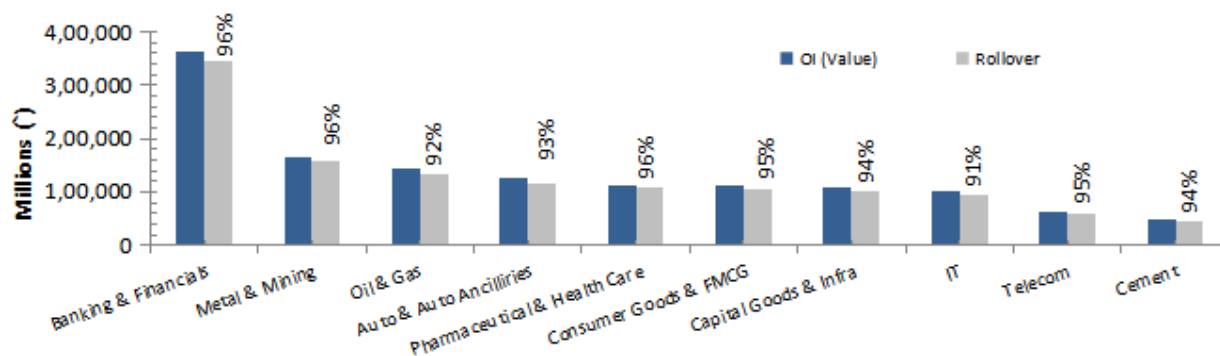
Scrip	Price	Price Change (%)	Open Interest	OI Change (%)
PEL	2381.90	31.12	3021150	(12.06)
GUJGASLTD	658.20	27.35	2078750	23.64
IBULHSGFIN	265.90	21.69	30420300	22.56
GMRINFRA	31.95	18.33	105390000	19.22
MUTHOOTFIN	1474.80	17.94	2667000	10.92

Note: Stocks which have more than 1000 contract in Futures OI.

Monthly Losers

Scrip	Price	Price Change (%)	Open Interest	OI Change (%)
BHEL	65.05	(11.98)	82876500	(9.33)
AUROPHARMA	942.10	(9.16)	11352250	29.51
PAGEIND	29607.55	(7.55)	74640	(20.18)
NATIONALUM	68.80	(7.53)	77316000	(5.55)
ASHOKLEY	118.00	(7.20)	34659000	14.31

Note: Stocks which have more than 1000 contract in Futures OI.



Scrip	Price	Price Change (%)	OI Futures	OI Change (%)	COC (%)	PCR-OI	Rollover (%)	Average Rollover (3month) (%)
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AUTO & AUTO ANCILLARIES

AMARAJABAT	737.35	(0.95)	9583000	14.48	-5.63	0.82	88.20	91.28
APOLLOTYRE	217.85	(3.01)	14515000	1.34	-9.49	0.55	96.29	91.95
ASHOKLEY	118.00	(7.20)	34659000	14.31	-1.76	0.61	81.82	84.10
BAJAJ-AUTO	4114.15	(3.39)	1304500	(21.69)	-27.82	0.49	80.46	84.70
BALKRISIND	2247.90	1.92	1128400	(11.57)	2.56	0.36	97.18	90.60
BHARATFORG	737.85	7.58	6361500	(11.90)	3.33	0.30	94.86	94.19
BOSCHLTD	14930.85	(1.27)	120350	0.38	-1.34	0.68	98.69	89.56
EICHERMOT	2712.25	3.45	1688400	(40.03)	2.12	0.49	90.54	92.06
ESCORTS	1154.45	0.14	5121050	20.92	-0.99	0.93	96.56	94.76
EXIDEIND	182.95	(3.53)	12736800	(8.81)	6.02	0.87	96.14	92.98
HEROMOTOCO	2890.20	(3.96)	3979500	11.74	-6.03	0.73	95.15	91.15
M&M	786.65	(5.39)	9121000	9.38	-6.78	0.38	95.08	87.43
MARUTI	7551.75	7.61	2066100	(2.37)	3.35	0.66	94.75	92.06
MOTHERSUMI	236.75	0.81	27370000	(2.74)	2.87	0.85	91.15	91.81
MRF	81210.80	(2.42)	41570	2.74	3.04	0.94	96.20	89.57
TATAMOTORS	335.95	4.80	87520650	(7.52)	4.05	0.65	96.62	93.80

BANKING & FINANCIALS

AXISBANK	743.40	(1.44)	32178000	(16.44)	6.00	0.79	94.31	88.22
BAJAJFINSV	12377.50	3.61	604575	(19.16)	3.84	0.45	84.78	89.20
BAJFINANCE	6064.10	6.15	3220875	(14.96)	3.54	0.59	92.85	92.04
BANKBARODA	81.30	(3.56)	150263100	(26.85)	5.80	0.77	97.35	92.30
CANBK	149.90	(3.57)	55506600	33.22	5.95	0.78	97.51	92.64
CHOLAFIN	532.90	(1.20)	6163750	(44.29)	5.61	0.61	88.70	89.02
FEDERALBNK	84.55	(4.68)	80920000	22.24	-3.69	0.56	97.20	94.39
HDFC	2502.30	(0.07)	15813300	(10.52)	6.25	0.58	98.86	94.07
HDFCBANK	1508.20	1.02	22471900	(11.62)	1.35	0.68	96.35	90.02
IBULHSGFIN	265.90	21.69	30420300	22.56	5.72	0.60	90.65	88.62
ICICIBANK	636.65	(3.05)	67529000	(0.74)	4.28	0.65	98.28	91.69
ICICIPRULI	604.60	13.75	4978500	(24.79)	6.16	0.25	95.76	91.28
INDUSINDBK	1001.95	(1.02)	18178200	14.64	1.30	0.64	96.34	88.16
KOTAKBANK	1745.55	(2.44)	14361600	8.85	4.59	0.73	96.07	92.29
L&TFH	94.90	6.45	57434864	11.37	6.64	0.58	96.52	94.03
LICHSGFIN	459.80	1.24	13420000	142.50	4.90	0.60	91.22	88.33
M&MFIN	155.95	0.10	45088000	9.69	0.33	0.97	95.78	89.89
MANAPPURAM	160.75	3.91	22584000	(25.49)	4.56	1.33	94.36	92.71
MFSL	1031.85	8.60	2249000	9.53	4.52	0.13	96.46	93.84

Scrip	Price	Price Change (%)	OI Futures	OI Change (%)	COC (%)	PCR-OI	Rollover (%)	Average Rollover (3month) (%)
MUTHOOTFIN	1474.80	17.94	2667000	10.92	6.15	0.80	91.67	92.54
PFC	120.75	2.20	39376200	7.01	-14.90	0.59	96.11	89.84
PNB	41.90	(1.53)	321696000	8.48	8.78	0.56	97.58	86.03
RBLBANK	208.55	(1.65)	21491900	1.27	5.53	0.93	94.99	92.19
RECLTD	142.30	(0.84)	22722000	56.04	7.01	0.71	92.66	85.80
SBIN	419.65	(0.94)	80239500	(19.89)	6.12	0.56	96.36	91.53
SRTRANSFIN	1368.55	(5.04)	4166400	41.60	3.56	0.62	78.94	85.06

CAPITAL GOODS & INFRASTRUCTURE

ADANIPTS	714.95	(5.62)	80266250	11.67	7.42	0.63	97.44	97.39
BHEL	65.05	(11.98)	82876500	(9.33)	6.45	0.69	94.83	92.74
GMRINFRA	31.95	18.33	105390000	19.22	6.57	0.48	96.00	91.13
HAVELLS	995.55	(2.58)	6363000	82.84	4.21	0.88	98.26	94.31
LT	1506.65	1.04	13356675	3.39	1.80	0.65	85.53	90.47
SIEMENS	2038.70	(0.96)	1079925	31.21	6.82	0.29	95.87	88.49
VOLTAS	1023.90	2.32	2737000	14.86	0.25	0.42	88.08	87.04

CEMENT

ACC	2039.95	1.29	2374500	7.71	6.43	0.27	95.19	88.99
AMBUJACEM	348.30	5.05	17130000	3.31	5.42	0.33	88.80	91.73
GRASIM	1504.95	5.40	11427075	(15.88)	4.21	0.54	97.63	89.85
RAMCOCEM	1038.70	7.76	1775650	(22.40)	4.34	0.43	97.12	95.35
SHREECEM	28787.30	1.98	113075	(24.17)	4.19	0.39	92.32	89.25
ULTRACEMCO	6968.85	3.59	2021600	(14.69)	1.05	0.23	91.74	93.50

CHEMICALS & FERTILIZERS

PIDILITIND	2159.90	2.64	1896000	(28.14)	1.81	0.28	82.61	89.97
TATACHEM	709.40	3.40	6918000	(17.67)	5.10	0.53	96.34	92.60
UPL	807.80	(1.82)	20681700	24.56	-7.24	0.72	89.38	85.33

Consumer Goods & FMCG

ASIANPAINT	3055.30	3.54	3838500	(14.87)	4.13	0.69	95.94	91.07
BERGEPAINT	815.45	1.72	2805000	(33.23)	2.89	0.56	86.50	89.60
BRITANNIA	3703.30	7.82	1713200	(9.18)	4.03	0.69	96.66	89.77
COLPAL	1703.75	0.72	2514750	(11.55)	6.19	0.33	97.77	96.04

Scrip	Price	Price Change (%)	OI Futures	OI Change (%)	COC (%)	PCR-OI	Rollover (%)	Average Rollover (3month) (%)
DABUR	574.70	8.35	6225000	(44.65)	-0.91	0.47	89.36	92.41
GODREJCP	875.05	4.40	3676000	(25.51)	5.57	0.37	94.74	87.12
HINDUNILVR	2500.85	7.47	6171000	(10.68)	4.48	0.68	94.63	91.32
ITC	204.45	(2.83)	164377600	11.61	6.16	0.72	94.50	86.35
JUBLFOOD	3182.15	2.08	1339000	6.93	6.36	0.37	95.92	92.24
MARICO	519.90	9.31	5370000	(32.04)	6.36	0.19	92.33	93.04
MCDOWELL-N	679.15	12.03	10933750	(3.01)	6.18	0.45	96.86	93.90
NESTLEIND	17677.05	(0.84)	241650	2.63	3.44	0.66	97.77	92.11
TATACONSUM	761.85	17.66	6810750	1.16	6.06	0.38	93.37	75.10
TITAN	1787.00	11.46	4351500	4.71	3.60	0.55	93.17	89.95
UBL	1385.60	6.27	2388400	168.87	5.30	0.37	96.00	88.92

INFORMATION TECHNOLOGY

HCLTECH	991.35	4.57	18096400	(14.64)	1.74	0.72	87.84	91.52
INFY	1563.40	11.87	30152400	(2.50)	2.81	0.80	89.95	90.67
MINDTREE	2530.40	9.03	1761200	(3.49)	-0.93	0.28	92.07	84.45
COFORGE	4093.40	16.39	626200	(44.64)	5.24	0.26	85.51	79.16
TCS	3388.25	5.74	7755900	15.09	4.53	0.70	93.97	89.71
TECHM	1055.35	2.77	13608000	31.62	-23.80	0.60	92.73	91.95
WIPRO	552.10	2.13	28515200	(16.42)	5.79	0.50	95.38	88.37

METALS & MINING

COALINDIA	146.90	1.07	58228800	18.75	3.56	0.54	89.98	86.59
HINDALCO	371.00	(4.37)	25567800	(6.57)	5.51	0.79	96.83	90.78
JINDALSTEL	388.25	(2.54)	30682500	(7.74)	5.13	0.67	97.64	92.36
JSWSTEEL	675.85	(1.64)	38776050	12.66	-4.84	0.97	93.90	90.23
NATIONALUM	68.80	(7.53)	77316000	(5.55)	5.33	0.78	96.15	95.04
NMDC	176.60	(1.83)	81987900	36.85	5.94	0.63	97.22	88.61
SAIL	125.65	1.91	164302500	7.37	5.42	0.67	95.07	86.26
TATASTEEL	1120.25	3.60	43864250	(0.55)	6.65	0.69	95.57	92.41
VEDL	252.60	(6.39)	121008500	(2.93)	6.86	1.03	97.85	87.59

Media

PVR	1392.05	7.66	1361415	(5.16)	3.57	0.49	85.51	79.21
SUNTV	543.55	(0.29)	10041000	(26.75)	16.57	0.44	81.78	92.14
ZEEL	215.50	1.72	69351000	(20.49)	3.64	0.59	87.21	93.44

Scrip	Price	Price Change (%)	OI Futures	OI Change (%)	COC (%)	PCR-OI	Rollover (%)	Average Rollover (3month) (%)
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MISCELLANIOUS

ADANIENT	1517.65	14.16	16722000	(11.92)	6.33	0.81	94.28	88.62
APOLLOHOSP	3222.30	0.35	1721250	(1.46)	6.20	0.80	97.74	90.37
BATAINDIA	1658.10	6.39	1091750	28.40	6.01	0.46	90.02	85.70
BEL	171.90	15.37	26911600	(30.34)	4.57	0.48	94.24	89.54
CONCOR	700.85	4.43	5965971	(23.32)	3.13	0.37	89.60	89.06
CUMMINSIND	835.60	7.40	2588400	(3.51)	4.64	0.59	97.16	90.73
INDIGO	1697.25	(2.55)	2674500	(22.46)	4.38	0.68	92.56	85.58

OIL & GAS

BPCL	468.00	(0.57)	33168600	(25.77)	4.25	1.11	95.63	93.49
GAIL	153.10	(0.46)	29743600	(7.02)	5.82	0.60	94.92	71.87
HINDPETRO	297.15	5.20	20954700	(17.83)	6.18	0.52	94.42	91.58
IGL	516.90	(0.78)	8966375	46.70	6.19	0.77	98.10	91.40
IOC	111.85	0.72	47846500	(31.48)	3.74	0.58	86.23	86.41
MGL	1143.25	(5.92)	1881000	16.59	4.77	0.89	94.29	94.05
ONGC	122.35	8.61	78463000	73.03	2.99	0.52	75.91	82.01
PETRONET	225.10	(6.64)	24804000	49.46	-12.36	0.92	96.84	94.47
RELIANCE	2168.45	9.25	39996250	38.53	7.24	0.51	93.04	92.28

PHARMACEUTICAL

AUROPHARMA	942.10	(9.16)	11352250	29.51	4.34	0.80	96.45	95.99
BIOCON	397.50	3.66	13340000	(23.48)	6.07	0.67	95.39	88.85
CADILAHC	618.30	(1.79)	24206600	8.54	0.51	0.68	98.10	93.94
CIPLA	953.10	0.67	8556600	(18.55)	2.41	0.63	92.61	89.52
DIVISLAB	4271.75	3.87	2338800	0.15	5.25	0.87	98.32	92.45
DRREDDY	5270.30	(0.55)	2342000	(12.16)	-1.50	0.95	98.26	91.89
GLENMARK	632.95	3.52	7238100	(13.90)	2.89	0.39	96.97	92.01
LUPIN	1138.45	(5.84)	6312950	(12.51)	-1.14	0.70	82.92	86.69
PEL	2381.90	31.12	3021150	(12.06)	-7.39	0.71	93.95	94.45
SUNPHARMA	667.05	(5.20)	37314200	(18.59)	3.53	0.73	97.62	95.60
TORNTPHARM	2897.60	6.68	600750	(27.16)	4.45	0.27	95.58	93.28

Scrip	Price	Price Change (%)	OI Futures	OI Change (%)	COC (%)	PCR-OI	Rollover (%)	Average Rollover (3month) (%)
POWER								
NTPC	116.90	5.36	48678000	(25.04)	-9.72	0.44	71.43	79.50
POWERGRID	231.35	1.00	16580000	0.80	0.90	0.47	75.87	78.10
TATAPOWER	119.65	13.52	123970500	(6.90)	7.02	0.67	93.57	94.74
TORNTPOWER	446.85	4.62	3432000	70.87	-1.40	0.55	96.79	91.72
REAL ESTATE								
DLF	292.00	2.40	34026300	16.92	6.29	0.65	97.33	94.68
GODREJPROP	1391.45	1.88	1772550	12.59	5.95	0.71	95.65	90.46
TELECOM								
BHARTIARTL	530.90	1.34	108213162	(5.94)	4.24	0.84	98.45	96.48
IDEA	9.70	14.12	460530000	(21.00)	16.38	0.46	64.27	78.90
TEXTILES								
PAGEIND	29607.55	(7.55)	74640	(20.18)	3.44	0.33	99.32	95.87
SRF	6963.05	6.40	278500	(17.76)	4.03	0.16	94.61	91.71

Technical and Derivatives Team:

Sameet Chavan	Chief Analyst - Technical & Derivatives	sameet.chavan@angelbroking.com
Ruchit Jain	Senior Analyst - Technical & Derivatives	ruchit.jain@angelbroking.com
Rajesh Bhosale	Technical Analyst	rajesh.bhosle@angelbroking.com
Sneha Seth	Derivatives Analyst	sneha.seth@angelbroking.com

Research Team Tel: 022 - 39357600 (EXTN - 6844)

Website: www.angelbroking.com

For Technical & Derivative Queries

E-mail: technicalresearch-cso@angelbroking.com

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