



Dynamic Levels Morning Report

Tuesday, June 06, 2017

Markets Make New Record High As GST Prepares To Roll Out On 1st July 17

Indian Market Outlook: The Indian Benchmark Index Nifty made a record high of 9687 on Monday 5th June. The Index opened at 9656 and closed at 9675.

Bank Nifty also made a record high of 23495 in the last trading session and closed at 23460. Yes Bank was up by 2.82%, Axis Bank up by 1.10% , were among the top movers in the Index.

Small Cap remained strong yesterday and closed at 7346 after making a high of 7368.

Nifty to open gap up by 13 points at 9698 against yesterdays close of 9685 as per SGX Nifty.

CASH SEGMENT FII AND DII ACTIVITY

DATES	FII	DII	FII+DII
5-Jun-17	476.64	13.62	490.26
2-Jun-17	-59.13	222.29	163.16
1-Jun-17	-517.31	171.65	-345.66
31-May-17	1048.93	-939.54	109.49
30-May-17	-217.10	366.97	149.87
29-May-17	-709.97	290.53	-419.44
26-May-17	-274.14	1008.56	734.42
25-May-17	589.11	-236.44	352.67
24-May-17	81.88	197.31	279.19
23-May-17	-400.53	352.54	-47.99
22-May-17	-321.27	1262.64	941.37
19-May-17	-988.7	349.21	-639.49
18-May-17	-360.59	897.96	537.37
17-May-17	-731.39	614.51	-116.88
16-May-17	858.29	-401.89	456.4
15-May-17	235.33	-65.77	169.56
12-May-17	841.80	-710.83	130.97
11-May-17	1306.71	-1037.20	269.53
10-May-17	893.36	-229.73	663.63

On 5th Jun 2017, FII bought Rs.476.64 Crore in cash segment. DII bought Rs.13.62 Crore. In combined FII and DII have a net sell figure of Rs.490.26 Crore.

OPEN INTEREST IN INDEX FUTURES

Date	FII	PRO	CLIENT	DII	Nifty	Bank Nifty
	Net OI Index Futures	Net OI Index Futures	Net OI Index Futures	Net OI Index Futures	Close	Close
5-Jun-17	202601	-52836	-145391	-4374	9675	23460
2-Jun-17	200252	-51754	-144074	-4424	9654	23376
1-Jun-17	203083	-50281	-148347	-4455	9616	23310
31-May-17	197914	-47019	-146289	-4606	9621	23425
30-May-17	182089	-43548	-134106	-4435	9625	23307
29-May-17	181396	-48620	-128036	-4740	9605	23183
26-May-17	163794	-47134	-111890	-4770	9595	23362
25-May-17	152701	-40387	-107438	-4876	9510	23191

In the current Expiry FII bought 49900 contracts in Index Future, since at the starting of the Expiry the net position of FII was 152701 contracts and as on last date the net position becomes 202601 contracts. PRO sold 12449 contracts in the current Expiry in Index Future, since at the starting of the Expiry the net position of PRO was (-)40387 contracts and as on last date the net position becomes (-)52836 contracts. In combined FII and PRO have bought 37451 contracts in the current Expiry.

OPEN INTEREST IN INDEX OPTIONS

Date	FII	PRO	CLIENT	DII	Nifty	Bank Nifty
	Net OI Index Options	Net OI Index Options	Net OI Index Options	Net OI Index Options	Close	Close
5-Jun-17	-145385	169058	-147382	123709	9675	23460
2-Jun-17	-163821	144904	-104790	123709	9654	23376
1-Jun-17	-170513	135694	-88888	123709	9616	23310
31-May-17	-168953	149727	-104482	123709	9621	23425
30-May-17	-144248	118896	-98362	123715	9625	23307
29-May-17	-142079	107741	-94042	128381	9605	23183
26-May-17	-149858	132299	-111771	129331	9595	23362
25-May-17	-186324	104794	-47800	129331	9510	23191

In the current Expiry FII bought 40939 contracts in Index Options, since at the starting of the Expiry the net position of FII was (-)186324 contracts and as on last date the net position becomes (-)145385 contracts. PRO bought 64264 contracts in the current Expiry in Index Options, since at the starting of the Expiry the net position of PRO was 104794 contracts and as on last date the net position becomes 169058 contracts. In combined FII and PRO have bought 105203 contracts in the current Expiry.



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INTERNATIONAL MARKET UPDATE

Index		Country	LTP	1Day % Change
Developed Markets				
America	S&P 500 Futures	US	2432.50	-0.08%
	Dow Jones Industrial Average	US	21184.04	-0.10%
Europe	DAX Futures	Germany	12802.50	-0.35%
	Euro Stoxx 50 Futures	Eurozone	3574.00	-0.20%
	CAC 40 Futures	Paris	5302.50	-0.46%
	FTSE 100 Futures	London	7515.20	-0.24%
Asia	Nikkei 225 Futures	Japan	19995.00	-0.55%
	S&P/ASX 200 Futures	Australia	5704.50	-0.97%
Emerging Markets				
America	IBovespa Futures	Brazil	62588.00	-0.06%
Asia	Jakarta Stock Exchange Composite Index	Jakarta	5276.00	0.48%
	Hang Seng Futures	China	25767.00	0.39%
	SET Index	Thailand	1566.85	-0.05%
	KOSPI 200	Korea	307.33	-0.16%
	MSCI Emerging Markets	Singapore	1017.59	0.25%

INTERNATIONAL MARKET MORNING UPDATE

In International markets, S&P500 continued to trade above its breakout level of 2401 and yesterday closed at 2434.50. Wall Street traded strong, even though a report from the Labor Department showed much weaker than expected job growth in the month of May. The report said non-farm payroll employment rose by 138,000 jobs in May after climbing by a downwardly revised 174,000 jobs in April.

Fundamentally Good Stocks at Correction

SHARE	SECTOR	LTP	Recent_High	Correction
GSFC	FERTILISERS	132	149	11%
EROSMEDIA	MEDIA-ENTERTAINMENT	219	250	12%
TFCILTD	FINANCIAL SERVICES-NBFC	101	117	14%
RAIN	METALS AND MINING	102	123	17%
PNBGILTS	FINANCIAL SERVICES	49	60	19%
CAPF	FINANCIAL SERVICES	720	814	12%
SREINFRA	FINANCIAL SERVICES-NBFC	105	116	10%
ELECTCAST	METALS AND MINING	35	39	10%
CHAMBLFERT	FERTILISERS	124	138	11%
INOXWIND	INFRA-POWER	142	208	31%
BGREENERGY	INFRA-MACHINERY EQUIPMENT	160	185	13%
SRF	DIVERSIFIED	1661	1859	11%
ALPHAGEO	ENERGY-OIL & GAS	964	1085	11%
SUDARSCHEM	CHEMICALS	381	424	10%
ICIL	TEXTILES AND APPAREL	182	209	13%
GREAVESCOT	INFRA-MACHINERY EQUIPMENT	159	179	11%
SOBHA	REALTY	389	450	14%
SCI	TRANSPORTATION LOGISTICS	74	86	13%
RCF	FERTILISERS	87	100	13%
IRB	INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	234	267	12%
WELSPUNIND	TEXTILES AND APPAREL	85	98	14%
SANGAMIND	TEXTILES AND APPAREL	279	320	13%
BANCOINDIA	AUTO-ANCL & PARTS & COMPONENTS	224	256	13%

Sector Performance From 24th May

On 24th May Smallcap made low of 6904 and is currently trading at 7268. Thus Sector Performance from 24th May Low become very important.

Sector	24th May
JEWELLERY	14.40%
FERTILISERS	11.39%
CEMENTS	11.08%
FMCG-PACKAGING	10.81%
FINANCIAL SERVICES	9.81%
AUTO-TYRES AND TUBES	9.69%
AIRLINES	8.75%
TEXTILES AND APPAREL	8.39%
AUTOMOBILES	8.24%
TRANSPORTATION LOGISTICS	7.96%
PAPER	7.93%
REALTY	7.87%
BANKS-PRIVATE	7.56%
CHEMICALS	7.20%
FMCG-BEVERAGES	6.95%
AUTO-ANCL & PARTS & COMPONENTS	6.95%
FINANCIAL SERVICES-NBFC	6.87%
FOOTWEAR	6.28%
INFRA-MACHINERY EQUIPMENT	5.87%
INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	5.73%
INFRA-POWER	5.71%
DIVERSIFIED	5.62%
ENTERTAINMENT-HOTELS AND LEISURE	5.46%
FMCG	5.36%
IT	5.22%
FMCG-FOOD	4.92%
METALS AND MINING	4.52%
MEDIA	4.47%
DEFENCE	4.04%
REALTY-HOUSEHOLD	3.52%
MEDIA-ENTERTAINMENT	3.39%
PHARMA	3.23%
ENERGY-OIL & GAS	3.01%
BANKS-PSU	2.59%
FMCG-SUGAR	2.57%
INFRA-TELECOM	1.16%

Major Index Performance

Benchmark Indices	Last	% Change	Prev. High	Prev. Low
Nifty 50	9675	0.22%	9687	9641
Nifty 50 Futures	9694	0.51%	9707	9658
Bank NIFTY Futures	23427	0.36%	23449	23292
NIFTY Free Float Smallcap 100	7346	0.39%	7368	7316
India Vix	11.02	1.90%	11.14	10.05
USD/INR	64.36	0.16%	64.416	64.255
Major Indices	Last	% Change	Prev. High	Prev. Low
Nifty Realty	256	0.77%	258	254
Nifty Financial Services	9533	0.19%	9546	9485
Nifty PSU Bank	3531	0.10%	3559	3525
Nifty Infrastructure	3272	0.54%	3281	3257
Nifty Private Bank	13061	0.44%	13080	12996
Nifty Auto	10968	0.24%	11005	10947
Nifty Metal	2906	-0.60%	2947	2894
Nifty Energy	11806	0.42%	11857	11758
Nifty IT	10660	0.48%	10678	10586
Nifty FMCG	26431	0.11%	26483	26164
Nifty PSE	4013	0.00%	4029	4007
Nifty Pharma	9230	-0.27%	9307	9219
Nifty Media	3116	0.24%	3139	3111

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Report Prepared By:

Vikash Kandoi - NISM-201500086430