



Dynamic Levels Morning Report

Thursday, March 16, 2017

Major Events Over, Markets At High, Caution For Fresh Buying

Indian Market Outlook: The Indian Benchmark Index Nifty traded in a short range of 31 points on Wednesday after a big rally of Tuesday. The investors exercised some caution ahead of the Federal Reserve's interest rate decision due later in the day. Nifty opened at 9087, made a high of 9106 however the index failed to breach its previous day high of 912 and finally closed flat at 9085.

Bank Nifty opened flat at 21089 and made a high of 21217 after taking support of its previous day low of 21060 and finally closed at 21158. Among the stocks of the banking index SBIN was up by 0.98%, HDFC Bank by 0.42%, Kotak Bank by 0.96%. Only ICICI Bank in the index was down by 0.73%.

Small Cap Index remained strong on Wednesday. The Index opened at 6690, 21 points high from its previous day's close of 6669 and made a high of 6743. Small Cap closed at 6727.

Nifty Future is opening at 9180 as per SGX Nifty at 8:45 am IST, 75 point above its previous close of 9104.95.

CASH SEGMENT FII AND DII ACTIVITY

DATES	FII	DII	COMBINED
15-Mar-17	1141.13	126.75	1267.88
14-Mar-17	4087.89	-1519.94	2567.95
10-Mar-17	412.14	-13.91	398.23
9-Mar-17	487.61	10.98	498.59
8-Mar-17	3573.04	-1735.12	1837.92
7-Mar-17	920.46	-1073.75	-153.29
6-Mar-17	564.15	-481.96	82.19
3-Mar-17	1529.48	-737	792.48
2-Mar-17	122.94	-83.21	39.73
1-Mar-17	-198.27	254.21	55.94
Total	12640.57	-5252.95	7387.62

On 15th Mar, FIIs have bought shares of worth Rs.1141.13 crore and DIIs have bought shares of worth Rs.126.75 crore in cash segment .

In the current month, FIIs and DIIs have a combined net buy figure of 7387.62 crore.

Last month FIIs and DIIs were buyers in the market for a total value of 9639.41 crore.



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OPEN INTEREST IN INDEX FUTURES

Date	FII		PRO		CLIENT		DII		Nifty	Bank Nifty
	Net OI Index Futures	Change today	Net OI Index Futures	Change today	Net OI Index Futures	Change today	Net OI Index Futures	Change today	Close	Close
15-Mar-17	185870	-3234	-19578	4729	-161929	-1411	-4363	-84	9085	21158
14-Mar-17	189104	26841	-24307	-3945	-160518	-17446	-4279	-5450	9087	21103
10-Mar-17	162263	-453	-20362	1567	-143072	-3378	1171	2264	8935	20728
9-Mar-17	162716	-8907	-21929	5355	-139694	2692	-1093	860	8927	20721
8-Mar-17	171623	3979	-27284	-587	-142386	-7853	-1953	4461	8924	20677
7-Mar-17	167644	998	-26697	656	-134533	-3211	-6414	1557	8947	20628
6-Mar-17	166646	-5085	-27353	-51	-131322	4852	-7971	284	8963	20664
3-Mar-17	171731	-19921	-27302	4015	-136174	15684	-8255	222	8898	20496
2-Mar-17	191652	12282	-31317	3413	-151858	-15734	-8477	39	8900	20560
1-Mar-17	179370	2827	-34730	1567	-136124	-4977	-8516	583	8946	20784
28-Feb-17	176543	-1044	-36297	-1778	-131147	-877	-9099	3699	8880	20607
27-Feb-17	177587	-2470	-34519	1726	-130270	-329	-12798	1073	8896	20613

On 15th Mar, FII have sold 3234 contracts in Index Futures which is less than its average daily figure.

PRO have bought 4729 contracts in Index future last day which is above its average figure.

Client have sold 1411 contracts in Index Futures which is below average.

OPEN INTERESTS IN INDEX OPTIONS

Date	FII					PRO				CLIENT				DII			
	Net OI Index Call	Net OI Index Put	Net OI Index Options	Adjusted Net 2 lacs Options OI	Change today	Net OI Index Call	Net OI Index Put	Net OI Index Options	Change today	Net OI Index Call	Net OI Index Put	Net OI Index Options	Change today	Net OI Index Call	Net OI Index Put	Net OI Index Options	Change today
15-Mar-17	21591	208444	-186853	13147	1924	-43380	-104440	61060	16529	-123311	-111406	-11905	-17343	145100	7402	137698	-1110
14-Mar-17	13363	202140	-188777	11223	41311	-44014	-88545	44531	64095	-115559	-120997	5438	-99431	146210	7402	138808	-5975
10-Mar-17	-31653	198435	-230088	-30088	-43511	-61288	-41724	-19564	-10675	-59444	-164313	104869	55692	152385	7602	144783	-1506
9-Mar-17	17345	203922	-186577	13423	-13038	-41541	-32652	-8889	12073	-128163	-177340	49177	-9444	152359	6070	146289	10409
8-Mar-17	32733	206272	-173539	26461	-25553	-62694	-41732	-20962	-11963	-111323	-169944	58621	37716	141284	5404	135880	-200
7-Mar-17	42054	190040	-147986	52014	2967	-43823	-34824	-8999	-26413	-139515	-160420	20905	25112	141284	5204	136080	-1666
6-Mar-17	43053	194006	-150953	49047	-2691	-30032	-47446	17414	21846	-154305	-150098	-4207	-19355	141284	3538	137746	200
3-Mar-17	49968	198230	-148262	51738	-10516	-31719	-27287	-4432	-18710	-159333	-174481	15148	29356	141084	3538	137546	-130
2-Mar-17	51897	189643	-137746	62254	9129	-16301	-30579	14278	-34582	-176680	-162472	-14208	25653	141084	3408	137676	-200
1-Mar-17	56024	202899	-146875	53125	-8483	-14768	-63628	48860	23975	-182340	-142479	-39861	-15492	141084	3208	137876	0
28-Feb-17	53377	191769	-138392	61608	-14225	-13549	-38434	24885	-3489	-180912	-156543	-24369	17447	141084	3208	137876	267
27-Feb-17	50890	175057	-124167	75833	-8468	-6369	-34743	28374	-24302	-185614	-143798	-41816	32770	141093	3484	137609	0

On 15th Mar, FIIs have bought 1924 contracts in Index Options and PRO have bought 16529 contracts in Index Options.

Client was a net seller of 17343 contracts in Index Options on 15th Mar.

INTERNATIONAL MARKET UPDATE

Index		Country	LTP	1Day % Change
Developed Markets				
America	S&P 500 Futures	US	2383.75	0.14%
	Dow Jones Industrial Average	US	20950.10	0.54%
Europe	DAX Futures	Germany	12058.50	0.59%
	Euro Stoxx 50 Futures	Eurozone	3350.00	0.90%
	CAC 40 Futures	Paris	4988.20	0.62%
	FTSE 100 Futures	London	7324.20	0.17%
Asia	Nikkei 225 Futures	Japan	19410.00	-0.23%
	S&P/ASX 200 Futures	Australia	5758.50	-0.79%
Emerging Markets				
America	iBovespa Futures	Brazil	66958.00	2.40%
Asia	Jakarta Stock Exchange Composite Index	Jakarta	5276.00	0.48%
	Hang Seng Futures	China	24033.50	0.94%
	SET Index	Thailand	1540.80	-0.15%
	KOSPI 200	Korea	279.52	0.58%
	MSCI Emerging Markets	Singapore	943.52	0.38%

INTERNATIONAL MARKET MORNING UPDATE

Federal Reserve increased interest rate by 25 basis points in line with the expectations. The members of the committee said that the rate hike was done seeing better labour market and inflation. The committee also expects economic activity to increase in a moderate pace.

The members of the Fed project two more rate hikes this year, which would bring the target range for the federal funds rate to 1.25 to 1.50 percentage.

Market welcomed the Fed move of interest rate hike and S&P500 rallied almost 20 points and currently trading at 2384, however the index was not able to breach it's all time high of 2401.

German Index Dax yesterday closed at 12009, recent high of the index is at 12100. The index is trading in a narrow range of 400 points from last 3 weeks from 11830 to 12100 levels, either side breakout will decide the direction of the index.

MSCI Emerging market index is trading at 954.50, recent high of the index was at 956.50, above which next target is 963.

LIST OF TOP GAINERS AND LOSERS ON 15th MARCH 2017

TOP GAINER		
Symbol	LTP	%change
KOLTE PATIL	137.95	13.54
TOURISM FINANCE	63.75	9.63
REPCO	686.95	8.37
EVEREADY	245.8	6.36
SUNTECK REALTY	332.8	6.21
CARBORUNDUM UNIVERSAL	269.8	6.18
CITY UNION BANK	148.1	5.9
RCF	63.65	4.95
ADANI TRANSMISSION	66.05	4.84
CHOLAMANDALAM	988.05	3.6
TRIDENT	83	3.49
JBM AUTO	271.65	3.39
FSL	43.55	3.32
GAEL	105.55	3.23
JAMNA AUTO	211.85	3.09
IGPL	363.9	2.97
AARTI INDUSTRIES	791.15	2.87
BALKRISHNA INDUSTRIES	1377.75	2.78
BGR ENERGY	135	2.51
GIC HOUSING	316.55	2.51

TOP LOSER		
Symbol	LTP	%change
LOUDH SUGAR	138.2	-3.49
BALRAMPUR CHINI	149.55	-3.11
JUBILANT	799.5	-3.04
GRAPHITE INDIA	106.75	-3
BAJAJ ELECTRICALS	306.75	-2.76
KEI	171.2	-2.42
IIFL	394.6	-2.34
MOIL	316.6	-1.98
VINATI ORGANICS	733.9	-1.94
ALPHAGEO	929.8	-1.77
KWALITY	156.1	-1.7
POLARIS	179.5	-1.62
SHARDA CROPCEM	461.3	-1.54
RAIN INDUSTRIES	100.65	-1.52
LUMAX INDUSTRIES	1297.2	-1.5
THIRUMALAI CHEMICALS	856.1	-1.44
SUDARSHAN CHEMICAL	353.95	-1.43
NFL	72.05	-1.3
RAMCO CEMENT	638.05	-1.26
GUJARAT ALKALIES	408.4	-1.2

TOP GAINERS AND LOSERS IN FUTURES- 15th MARCH 2017

TOP GAINER		
Symbol	LTP	%change
IDEA	113.4	9.62
ICIL	189.5	7.18
MRF	56800	6.73
JPASSOCIAT	15.05	6.36
IRB	245.9	6.11
CENTURYTEX	1019	4.41
SRTRANSFIN	1061	4.40
TV18BRDCST	42.9	4.13
APOLLOTYRE	194.25	4.07
AMARAJABAT	870	4.04
M&MFIN	291.95	3.90
ADANIENIT	101.5	3.84

TOP LOSER		
Symbol	LTP	%change
TORNTPOWER	191.1	-2.92
TCS	2509	-2.30
INFY	1013.3	-2.09
JINDALSTEL	122.4	-2.08
ADANIPOWER	38.85	-1.89
WIPRO	493.5	-1.73
HCLTECH	843	-1.60
HINDUNILVR	904.45	-1.47
BHARATFIN	804	-1.45
NIITTECH	418.05	-1.21
DCBBANK	164.15	-1.14
KPIT	131.45	-0.98

DYNAMIC SECTOR PERFORMANCE- 15th MAR 2017

Sector	% Movement
BANKS-PRIVATE	4.82%
DEFENCE	4.75%
TEXTILES AND APPAREL	4.58%
ENTERTAINMENT-HOTELS AND LEISURE	2.05%
INFRA-TELECOM	1.89%
REALTY	1.72%
CHEMICALS	1.53%
IT	1.42%
PAPER	1.31%
AUTO-TYRES AND TUBES	1.22%
JEWELLERY	1.07%
FMCG	0.78%
AUTO-AUTO ANCL AND COMPONENTS	0.76%
CEMENTS	0.75%
BANKS-PSU	0.71%
MEDIA-ENTERTAINMENT	0.67%
REALTY-HOUSEHOLD	0.53%
PHARMA	0.43%
INFRA-MACHINERY EQUIPMENT	0.32%
FMCG-FOOD	0.30%
MEDIA	0.22%
INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	0.19%
AIRLINES	0.12%
FMCG-BEVERAGES	0.09%
FINANCIAL SERVICES-NBFC	0.09%
FINANCIAL SERVICES	-0.30%
FOOTWEAR	-0.32%
ENERGY-OIL & GAS	-0.49%
FMCG-SUGAR	-0.78%

Major Index Performance

Benchmark Indices	Last	% Change	Prev. High	Prev. Low
Nifty 50	9085	-0.02%	9107	9076
Nifty 50 Futures	9112	0.15%	9133	9104
Bank NIFTY Futures	21215	0.32%	21285	21117
Nifty Smallcap 100	6727	0.87%	6744	6683
India Vix	12.42	0.18%	12.53	11.20
USD/INR	65.691	-0.11%	65.81	65.395
Major Indices	Last	% Change	Prev. High	Prev. Low
Nifty Energy	11470	0.30%	11536	11434
Nifty IT	10697	-1.68%	10906	10678
Nifty Infrastructure	3062	0.40%	3066	3041
Nifty Financial Services	8545	0.41%	8575	8499
Nifty Private Bank	11738	0.13%	11764	11692
Nifty PSU Bank	3351	1.31%	3382	3291
Nifty FMCG	22793	0.22%	22910	22662
Nifty Realty	204	0.25%	206	203
Nifty Pharma	10671	0.22%	10730	10656
Nifty PSE	3944	-0.15%	3960	3942
Nifty Metal	3047	0.47%	3057	3027
Nifty Media	3103	0.54%	3114	3078
Nifty Auto	9988	0.78%	10020	9902

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