

Friday, December 16, 2016

Nifty Future To Find Support At 8160 On Strong Global Cues

Indian Market Outlook: Nifty Futures rose sharply by 140 points in first 35 mins of trading yesterday. Nifty opened gap down at 8129 and made a low of 8123 followed by a sharp buying to make a high of 8264. However, Nifty traded in a range of 78 points for rest of the day to finally close at 8177. The open interest data showed a heavy buying on the 8th Dec from a low of 8164 in Nifty Futures. Yesterday, Nifty futures took support of the same level, 8166, in the second half of trading. Nifty futures is expected to find its major support at 8160 levels, with an immediate resistance at 8260. However, if 8160 is breached on the down side might result in Nifty retesting its November low of 7921. The Open Interest data yesterday along with the Cash market activity display a weakness before this week ends today.

Nifty Future is opening at 8173 as per SGX Nifty at 8:30 am IST, 4 points below its previous close of 8177.

| Month | FII Activity |
|-----------|--------------|
| JANUARY | -14356.01 |
| FEBRUARY | -12513.1 |
| MARCH | 24201.51 |
| APRIL | 3056.28 |
| MAY | -186.61 |
| JUNE | 3957.95 |
| JULY | 10121.56 |
| AUGUST | 8778.01 |
| SEPTEMBER | 3329.62 |
| OCTOBER | -5355.76 |
| NOVEMBER | -19981.5 |
| DECEMBER | -3175.89 |

FII Activity for the year 2016

The net FII's figure in cash market has turned negative amounting to Rs. 3175.89 Cr, after heavy Nov Selling figure, which was Rs. 19981.5 Cr

Open Interest Index F&O and Cash Segment Activity

| DATES | CASH | | | Option | | | | Index | | | | NIFTY INDEX | | | |
|-----------|---------------------|--------|--------------|---------------------|----------|--------------|---------|---------------------|----------|--------------|--------|-------------|------|------|------|
| | FII | DII | FII+DII | FII optio | Pro opti | COMB B | COMB NE | FII Index | Pro Inde | COMB BI | COMB M | O | H | L | C |
| 15-Dec-16 | -612 | -177.5 | -789 | -10201 | -12032 | -22233 | -316466 | -24563 | 7661 | -16902 | 30099 | 8128 | 8226 | 8122 | 8154 |
| 14-Dec-16 | -632 | 211 | -421 | -17384 | -10923 | -28307 | -294233 | -1560 | 922 | -638 | 47001 | 8229 | 8229 | 8165 | 8182 |
| 13-Dec-16 | -2181 | 178.9 | -2002 | -3875 | 17533 | 13658 | -265926 | 3768 | -2244 | 1524 | 47639 | 8196 | 8229 | 8156 | 8222 |
| 12-Dec-16 | -94.5 | -266.2 | -361 | -15667 | -50469 | -66136 | -279584 | -1152 | 323 | -829 | 46115 | 8231 | 8231 | 8154 | 8171 |
| 9-Dec-16 | 201 | 289.6 | 490.1 | 20805 | 10396 | 31201 | -213448 | 3365 | 2006 | 5371 | 46944 | 8272 | 8275 | 8242 | 8262 |
| 8-Dec-16 | 699 | 64.32 | 763.2 | 12469 | 95550 | 108019 | -244649 | 22478 | -647 | 21831 | 41573 | 8152 | 8256 | 8152 | 8247 |
| 7-Dec-16 | 194 | -56.28 | 137.4 | -6921 | -17839 | -24760 | -352668 | 3389 | -2250 | 1139 | 19742 | 8168 | 8190 | 8078 | 8102 |
| 6-Dec-16 | 162 | -164.7 | -2.88 | -1052 | -6112 | -7164 | -327908 | 3674 | -3694 | -20 | 18603 | 8153 | 8179 | 8131 | 8143 |
| 5-Dec-16 | -318 | 163.6 | -154 | -5223 | 6171 | 948 | -320744 | -1483 | 638 | -845 | 18623 | 8089 | 8142 | 8057 | 8129 |
| 2-Dec-16 | -191 | -418.6 | -609 | -6475 | -30413 | -36888 | -321692 | 3300 | 924 | 4224 | 19468 | 8154 | 8159 | 8070 | 8087 |
| 1-Dec-16 | -403 | 237.8 | -165 | 2976 | -12998 | -10022 | -284804 | 11099 | -7346 | 3753 | 15244 | 8244 | 8251 | 8185 | 8193 |
| 30-Nov-16 | -434 | 676.7 | 242.3 | 8880 | 52565 | 61445 | -274782 | 10664 | -1530 | 9134 | 11491 | 8172 | 8234 | 8139 | 8225 |
| 29-Nov-16 | -715 | 534.2 | -181 | -1807 | 21776 | 19969 | -336227 | 10146 | -11247 | -1101 | 2357 | 8132 | 8197 | 8129 | 8142 |
| 28-Nov-16 | -1436 | 1234 | -203 | -2300 | -2563 | -4863 | -356196 | -185 | -4125 | -4310 | 3458 | 8081 | 8147 | 8067 | 8127 |
| 25-Nov-16 | -373 | 997.8 | 625 | -12627 | 51948 | 39321 | -351333 | 10719 | -17105 | -6386 | 7768 | 8008 | 8122 | 7977 | 8114 |
| | EXPIRY TOTAL | | -2630 | EXPIRY TOTAL | | 74188 | | EXPIRY TOTAL | | 15945 | | | | | |

In cash segment, last trading day, FII have sold shares worth Rs.612 Cr and DII sold shares worth Rs.177.5 Cr. A combined sell of Rs. 789 Cr. For this expiry, FII and DII together are net sell worth Rs. 2630 Cr.

In Index Options, last trading day, FII have sold 10201 contracts, above its post Demonetization average of 8577 contracts. Pro have sold 12032 contracts, below its post Demonetization average of 26619 contracts. Combined there has been a net sell of 22233 contracts, below its post Demonetization average of 31662 contracts. For the current expiry, FII and Pro combined are net buyers of 74188 contracts.

In Index Futures, last trading day, FII have sold 24563 contracts, below its post Demonetization average of 3577 contracts. Pro have bought 7661 contracts, below its post Demonetization average of 4177 contracts. Combined there has been a net sell of 16902 contracts below its post Demonetization average of 5200 contracts. For the current expiry, FII and Pro combined are net buyers of 15945 contracts.

| Index | Country | 1D % Change |
|--------------------------|-------------------------|------------------|
| Developed Markets | | |
| America | S AND P 500 INDEX | US 0.33 |
| | DJIA INDEX | US 0.29 |
| Europe | DAX INDEX | Germany 1.18 |
| | EURO STOXX 50 INDEX | Eurozone 1.21 |
| | CAC 40 INDEX | Paris 1.1 |
| | FTSE 100 INDEX | London 0.9 |
| Asia | NIKKEI 225 INDEX | Japan 0.1 |
| | ASX 200 INDEX | Australia -0.824 |
| Emerging Markets | | |
| America | BOVESPA INDEX | Brazil 0.32 |
| Asia | JAKARTA COMPOSITE INDEX | Jakarta -0.161 |
| | HANG SENG INDEX | China -1.77 |
| | SET INDEX | Thailand -0.11 |
| | PHILIPPINE STOCK INDEX | Philippine -1.05 |
| | KOSPI INDEX | Korea -0.21 |
| | STRAITS TIMES INDEX | Singapore -0.79 |

Data as on 15th December 2016. The % change is taken from previous day's close.

International Market Morning Update

Today morning, Asian markets are trading flat with MSCI emerging markets index trading 0.13% up.

After the FED rate hike, American markets, S&P 500 fell by 30 points from its altime high of 2278 to 2248. However, S&P gained its buying momentum almost immediately and rose up to make a high of 2272 yesterday and is currently trading flat at 2264.

German Dax has displayed an extraordinary strength as it made a new high of 11399 for the current year.

List of Top Gainers and Losers on 15th Dec 2016

| TOP GAINER | | | | TOP LOSER | | | |
|------------|---------|---------|---------------------------------|------------|---------|---------|--|
| SYMBOL | LTP | %CHANGE | SECTOR | SYMBOL | LTP | %CHANGE | SECTOR |
| SHILPAMED | 722.70 | 6.15 | PHARMA | OUDHSUG | 96.35 | -4.51 | FMCG-SUGAR |
| SATIN | 366.35 | 4.99 | FINANCIAL SERVICES | TNPL | 339.70 | -3.74 | PAPER |
| CHOLAFIN | 847.50 | 4.53 | FINANCIAL SERVICES-NBFC | JKCEMENT | 688.00 | -3.38 | CEMENTS |
| CANFINHOME | 1657.40 | 4.11 | FINANCIAL SERVICES-NBFC | EDELWEISS | 88.00 | -3.35 | FINANCIAL SERVICES |
| APLAPOLLO | 903.00 | 3.73 | INFRA-MACHINERY EQUIPMENT | CARBORUNIV | 240.75 | -3.31 | AUTO-AUTOMOBILES AND AUTO PARTS |
| COSMOFILMS | 336.75 | 3.46 | FMCG-PACKAGING | PHILIPCARB | 220.00 | -2.97 | CHEMICALS |
| LLOYDELENG | 280.10 | 3.32 | REALTY-HOUSEHOLD | BAJAJFINSV | 2705.00 | -2.55 | FINANCIAL SERVICES-NBFC |
| MAGMA | 107.20 | 3.23 | FINANCIAL SERVICES-NBFC | AARTIIND | 708.10 | -2.41 | CHEMICALS |
| GULFOILLUB | 677.00 | 2.88 | ENERGY-OIL & GAS | RADICO | 115.85 | -2.40 | FMCG-BEVERAGES |
| SASKEN | 415.95 | 2.84 | IT | HEIDELBERG | 116.35 | -2.35 | CEMENTS |
| TRIDENT | 60.00 | 2.65 | TEXTILES AND APPAREL | KSL | 295.65 | -2.31 | AUTO-AUTO ANCL AND COMPONENTS |
| OBEROIRLTY | 312.30 | 2.65 | REALTY | DEEPAKFERT | 202.70 | -2.29 | FERTILISERS |
| AEGISCHEM | 142.55 | 2.52 | TRANSPORTATION LOGISTICS | BAJAJHLDNG | 1948.90 | -2.27 | FINANCIAL SERVICES-NBFC |
| TIMETECHNO | 101.50 | 2.47 | FMCG-PACKAGING | MUTHOOTFIN | 272.00 | -2.26 | JEWELLERY |
| MRPL | 96.10 | 2.45 | ENERGY-OIL & GAS | TATAMETALI | 344.85 | -2.05 | METALS AND MINING |
| MGL | 763.25 | 1.60 | ENERGY-OIL & GAS | BAJAJELEC | 217.40 | -2.05 | REALTY-HOUSEHOLD |
| TATACOFFEE | 115.25 | 1.59 | FMCG-BEVERAGES | PEL | 1675.40 | -2.04 | PHARMA |
| KALPATPOWR | 240.00 | 1.52 | INFRA-POWER | VIPIND | 117.95 | -1.95 | REALTY-HOUSEHOLD |
| SUDARSHEM | 304.55 | 1.48 | CHEMICALS | SHRIRAMCIT | 1738.10 | -1.93 | FINANCIAL SERVICES-NBFC |
| UJJIVAN | 333.50 | 1.44 | FINANCIAL SERVICES | WSTCSTPAPR | 139.15 | -1.80 | PAPER |
| LTI | 673.55 | 1.35 | IT | COROMANDEL | 275.05 | -1.70 | FERTILISERS |
| ESCORTS | 318.90 | 1.35 | AUTO-AUTOMOBILES AND AUTO PARTS | TUBEINVEST | 564.95 | -1.66 | AUTO-AUTO ANCL AND COMPONENTS |
| CENTENKA | 276.00 | 1.30 | AUTO-AUTO ANCL AND COMPONENTS | UCALFUEL | 166.10 | -1.57 | AUTO-AUTO ANCL AND COMPONENTS |
| RAYMOND | 489.80 | 1.27 | TEXTILES AND APPAREL | KNRCON | 170.00 | -1.56 | INFRA-CONSTRUCTION ENGINEERING AND MATERIALS |
| DALMIASUG | 123.05 | 1.27 | FMCG-SUGAR | BIRLACORPN | 620.00 | -1.38 | CEMENTS |
| HONDAPOWER | 1472.95 | 1.24 | INFRA-MACHINERY EQUIPMENT | CHENNPETRO | 274.25 | -1.37 | ENERGY-OIL & GAS |
| DCMSHRIRAM | 215.95 | 1.12 | DIVERSIFIED-SUGAR AND GAS | SUPPETRO | 194.05 | -1.35 | CHEMICALS |
| BODALCHEM | 125.60 | 1.09 | CHEMICALS | LUMAXIND | 766.00 | -1.35 | AUTO-AUTOMOBILES AND AUTO PARTS |
| MOTILALOFS | 502.75 | 1.08 | FINANCIAL SERVICES | JKLAKSHMI | 352.10 | -1.34 | CEMENTS |

Dynamic Sector Performance- 15th Dec 2016

| SECTOR | % CHANGE TODAY |
|---|----------------|
| DEFENCE | 2.98% |
| JEWELLERY | 1.74% |
| MEDIA- ENTERTAINMENT | 1.38% |
| AIRLINES | 1.30% |
| DIVERSIFIED | 1.02% |
| FMCG- PACKAGING | 0.93% |
| TEXTILES AND APPAREL | 0.73% |
| INFRA- POWER | 0.63% |
| FINANCIAL SERVICES- NBFC | 0.62% |
| PHARMA | 0.61% |
| TRANSPORTATION LOGISTICS | 0.61% |
| INFRA- MACHINERY EQUIPMENT | 0.53% |
| IT | 0.46% |
| INFRA- CONSTRUCTION ENGINEERING AND MATERIALS | 0.36% |
| BANKS-PSU | 0.34% |
| BANKS-PRIVATE | 0.26% |
| FMCG | 0.25% |
| FOOTWEAR | 0.23% |
| AUTO- AUTOMOBILES AND AUTO PARTS | 0.13% |
| CHEMICALS | 0.09% |
| AUTO-AUTO ANCL AND COMPONENTS | 0.05% |
| METALS AND MINING | 0.03% |
| INFRA- TELECOM | -0.06% |
| AUTO- TYRES AND TUBES | -0.07% |
| REALTY | -0.08% |
| REALTY- HOUSEHOLD | -0.11% |
| FMCG- FOOD | -0.13% |
| MEDIA | -0.48% |
| ENTERTAINMENT-HOTELS AND LEISURE | -0.59% |
| FMCG- SUGAR | -0.77% |
| FERTILISERS | -0.81% |
| CEMENT | -0.82% |
| FMCG- BREVERAGES | -0.93% |
| PAPER | -1.13% |
| ENERGY-OIL & GAS | -1.46% |
| FINANCIAL SERVICES | -1.82% |



Dynamic Levels Morning Report

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