

Tuesday, February 21, 2017

NIFTY MAY HEAD TOWARDS ITS ALL TIME HIGH TRACKING STRONG MSCI EMERGING MARKETS INDEX

Indian Market Outlook: Nifty index remained strong on Monday and closed at 8879, 57 points higher from its previous day's close of 8822. The index opened flat at 8819 and made a high of 8886. The immediate resistance of Nifty is at 8896 which is the high of last Friday 17th Feb. Above that level, the next target of Nifty would be 8969.

Bank Nifty also remained strong yesterday. It opened at 20495, around 50 points down from its previous day's close, made a low of 20472 and give strong closing of 20677. The next target of Bank Nifty would be 21042, which is its Friday's high and also its life time high.

Small Cap index was up by more than 1% yesterday and closed at 6629. The index is showing strength and going upward to break its all time high of 6707, which it has made on 9th Feb 17.

Nifty Future is opening at 8923 as per SGX Nifty at 8:30 am IST, 12 point above its previous close of 8912.

CASH SEGMENT FII AND DII ACTIVITY

DATES	FII	DII	COMBINED
20-Feb-17	-433.38	827.9	394.52
17-Feb-17	8043.14	-5631.99	2411.15
16-Feb-17	-215.69	846.11	630.42
15-Feb-17	225.84	248.98	474.82
14-Feb-17	-6.45	-3.2	-9.65
13-Feb-17	306.74	-171.7	135.04
10-Feb-17	504.51	-224.76	279.75
9-Feb-17	356.63	-379.63	-23
8-Feb-17	-127.69	-166.82	-294.51
7-Feb-17	201.13	1620.03	1821.16
6-Feb-17	-403.52	449.52	46
3-Feb-17	354	-43	311
2-Feb-17	108.59	-110.89	-2.3
1-Feb-17	92.73	1133.74	1226.47
TOTAL	9006.58	-1605.71	7400.87

Yesterday, FIIs have sold shares of worth Rs. 433.38 crore and DIIs have bought shares of worth Rs.827.90 crore in cash segment .

For the month of February, FIIs and DIIs are buyers in cash segment for a combined value Rs. 7400.87 crore.



Dynamic Levels Morning Report

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
20-Feb-17	167244	-15734	-18770	1728	-135175	11327	-13299	2679	8879	20551
17-Feb-17	182978	-8119	-20498	8352	-146502	622	-15978	-855	8822	20551
16-Feb-17	191097	1396	-28850	3602	-147124	-4886	-15123	-112	8778	20244
15-Feb-17	189701	9870	-32452	12509	-142238	-23648	-15011	1269	8725	20164
14-Feb-17	179831	19620	-44961	-4836	-118590	-13430	-16280	-1354	8792	20258
13-Feb-17	160211	11487	-40125	-3728	-105160	-6267	-14926	-1492	8805	20252
10-Feb-17	148724	3831	-36397	-3394	-98893	-425	-13434	-12	8794	20214
9-Feb-17	144893	9205	-33003	-1912	-98468	-2068	-13422	-5225	8778	20151
8-Feb-17	135688	8485	-31091	-3766	-96400	-4622	-8197	-97	8768	20327
7-Feb-17	127203	-724	-27325	400	-91778	840	-8100	-516	8768	20327
6-Feb-17	127927	3022	-27725	-1471	-92618	-1680	-7584	129	8801	20372
3-Feb-17	124905	-3988	-26254	-3419	-90938	7593	-7713	-186	8741	20197
2-Feb-17	128893	-4222	-22835	-5045	-98531	438	-7527	8829	8734	20070
1-Feb-17	133115	2703	-17790	5384	-98969	-15120	-16356	7033	8716	20021
31-Jan-17	130412	-4322	-23174	4553	-83849	-658	-23389	427	8561	19515
30-Jan-17	134734	-4927	-27727	261	-83191	4343	-23816	323	8633	19585
27-Jan-17	139661	8859	-27988	-2054	-87534	-3390	-24139	-3415	8641	19708

The above table shows that from 8th of February, FII has been continuously buying above average in Index Futures. On 20th of February, FII have sold 15734 contracts in Index Futures which is more than 4 times of its average.

PRO has been a seller in Index Futures from 8th of February, however from 15th February, they are buying and on 20th feb they have bought 1728 contracts in Index.

Client has been a seller in Index Futures from 8th February. On last trading day, they have bought 11327 contracts.



Dynamic Levels Morning Report

OPEN INTERESTS IN INDEX OPTIONS

	8577					26619				31797				271					
Date	FI					PRO				CLIENT				DII				Nifty	Bank Nif
	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	Close	Close
20-Feb-17	62383	269841	-207458	-7458	4872	-60261	-162329	102068	18228	-144615	-113556	-31059	-25943	142493	6044	136449	2843	8879	206
17-Feb-17	64527	276857	-212330	-12330	13286	-61002	-144842	83840	6670	-146018	-140902	-5116	-19636	142493	8887	133606	-320	8822	205
16-Feb-17	48978	274594	-225616	-25616	3673	-62233	-139403	77170	50702	-129238	-143758	14520	-54375	142493	8567	133926	0	8778	202
15-Feb-17	46113	275402	-229289	-29289	4223	-113673	-140141	26468	-92739	-74933	-143828	68895	88916	142493	8567	133926	-400	8725	201
14-Feb-17	38952	272464	-233512	-33512	3907	-56429	-175636	119207	4265	-125016	-104995	-20021	-8173	142493	8167	134326	0	8792	202
13-Feb-17	35992	273411	-237419	-37419	8071	-55499	-170441	114942	4647	-122986	-111138	-11848	-11385	142493	8167	134326	-1333	8805	202
10-Feb-17	30541	276031	-245490	-45490	-3788	-41721	-152016	110295	4393	-132646	-132183	-463	-605	143826	8167	135659	0	8794	202
9-Feb-17	26856	268558	-241702	-41702	-27667	-32331	-138233	105902	29389	-138351	-138493	142	-1272	143826	8167	135659	-450	8778	201
8-Feb-17	31205	245240	-214035	-14035	-17600	-72269	-148782	76513	63	-103212	-104626	1414	18017	144276	8167	136109	-480	8769	202
7-Feb-17	41760	238195	-196435	3565	-744	-43961	-120411	76450	-24545	-142075	-125472	-16603	25239	144276	7687	136589	50	8768	203
6-Feb-17	42891	238582	-195691	4309	9195	-22347	-123342	100995	21895	-164370	-122528	-41842	-31090	143826	7287	136539	0	8801	203
3-Feb-17	27016	231902	-204886	-4886	27522	-21032	-100132	79100	2290	-149810	-139058	-10752	-29812	143826	7287	136539	0	8741	201
2-Feb-17	24520	256928	-232408	-32408	20775	-25379	-102189	76810	18401	-142967	-162027	19060	-39201	143826	7287	136539	25	8734	200
1-Feb-17	-10939	242244	-253183	-53183	2983	-56382	-114791	58409	35426	-76496	-134757	58261	-36039	143817	7303	136514	-2370	8716	200
31-Jan-17	-28270	227896	-256166	-56166	-74514	-36009	-58992	22983	-17700	-79538	-173838	94300	92718	143817	4933	138884	-504	8561	195
30-Jan-17	3418	185070	-181652	18348	-35165	98	-40585	40683	5785	-147333	-148915	1582	29580	143817	4429	139388	-200	8633	195
27-Jan-17	21398	167885	-146487	53513	28033	7007	-27891	34898	-4566	-172222	-144224	-27998	-23411	143817	4229	139588	-56	8641	197

Yesterday FIIs have made buy position in Index Options for 4872 contracts. From the above table, we can see that FIIs have bought less than its average contracts.

PRO has build up buy positions of 18228 contracts.

On the otherhand, Clients has been a seller of 25943 contracts on Monday.

INTERNATIONAL MARKET UPDATE

Index		Country	LTP	1Day % Change
Developed Markets				
America	S&P 500 Futures	US	2352.00	0.17%
	Dow Jones Industrial Average	US	20624.05	0.02%
Europe	DAX Futures	Germany	11820.90	-0.02%
	Euro Stoxx 50 Futures	Eurozone	3312.00	0.33%
	CAC 40 Futures	Paris	4864.00	-0.03%
	FTSE 100 Futures	London	7257.50	-0.01%
Asia	Nikkei 225 Futures	Japan	19330.00	0.36%
	S&P/ASX 200 Futures	Australia	5744.50	-0.07%
Emerging Markets				
America	iBovespa Futures	Brazil	69605.00	1.19%
Asia	Jakarta Stock Exchange Composite Index	Jakarta	5276.00	0.48%
	Hang Seng Futures	China	24113.00	0.13%
	SET Index	Thailand	1578.47	0.04%
	KOSPI 200	Korea	272.99	1.19%
	MSCI Emerging Markets	Singapore	943.58	0.48%

INTERNATIONAL MARKET MORNING UPDATE

Yesterday US market was closed for President Day. Currently S&P500 is trading at 2352 at it's all time high. The index gave rally on good economic data and tax reforms that would be announced by US President soon in coming week. Moreover delaying of increase in fed interest rate has helped traders and investors remain bullish in the Market.

German Index Dax yesterday closed at 11822. The index has come to its range high of 11895 if it break this level then we might see further upside in the index.

Emerging markets MSCI index is trading at 943 next target for the Index is at 953.

LIST OF TOP GAINERS AND LOSERS ON 20th FEBRUARY 2017

TOP GAINER			TOP LOSER		
Symbol	LTP	%change	Symbol	LTP	%change
KWALITY	150	5.52	LLOYD ELECTRIC	273.2	-16.59
MAHARASHTRA SEAMLESS	307.95	5.01	MEGHMANI ORGANICS	40.9	-2.62
UFLEX	272.95	4.52	COROMANDEL	333.35	-2.37
JK CEMENT	899.45	4.5	AIA ENGINEERING	1470.95	-2.31
RAIN INDUSTRIES	81.5	4.22	BLUE STAR	556.1	-1.81
NOCIL	84.5	4.19	ELGI EQUIPMENTS	212.5	-1.53
RADICO KHAITAN	133.3	3.65	JBM AUTO	271.7	-1.49
THIRUMALAI CHEMICALS	884.05	3.65	MANAPPURAM	102.1	-1.3
GREENPLY	298.35	3.59	JK PAPER	90.85	-1.25
DISHMAN	228.95	3.53	GHCL	260.55	-1.23
AEGIS LOGISTICS	205.7	3.47	BAJAJ FINSERV	3641.75	-1.19
BODAL CHEMICALS	135.6	2.88	AARTI INDUSTRIES	788.4	-1.15
TATA SPONGE	628.95	2.83	SSWL	685.15	-1.06
GSFC	118.5	2.78	SOMANY CERAMICS	604.1	-1
TATA METALIKS	453.15	2.77	HERITAGE FOODS	1123.05	-0.97
DALMIA BHARAT SUGAR	175.35	2.63	KALPATARU POWER	279.4	-0.92
RAMCO INDUSTRIES	206.15	2.46	RALLIS INDIA	246.45	-0.77
TRIVENI ENGINEERING	72.3	2.41	HIMATSINGKA	362.05	-0.71
JM FINANCIAL	84.65	2.36	CITY UNION BANK	150	-0.7
GNFC	280.7	2.28	BALRAMPUR CHINI	158.1	-0.63
CAPLIN POINT	406.9	2.25	DEEP INDUSTRIES	309.25	-0.61
GMDC	118.55	2.2	NAHAR IND	117.4	-0.51
MOTILAL OSWAL	657	2.17	NAVIN FLUORINE	2590.65	-0.45
SML ISUZU	1237.55	2.16	LAKSHMI VILAS BANK	152.75	-0.39
VARDHMAN TEXTILES	1328.3	2.13	SHARDA CROPCHEM	467.25	-0.36
DHAMPUR SUGAR	201.9	2.07	PHILLIPS CARBON	296.55	-0.34
GULF OIL LUBRICANT	715.95	2.04	KPR MILL	578.8	-0.29

TOP GAINERS AND LOSERS IN FUTURES- 20th FEB 2017

TOP GAINER		
Symbol	LTP	%change
DCBBANK	153.25	10.93
JINDALSTEL	100	7.07
GMRINFRA	15.45	6.92
KTKBANK	122.7	6.10
JUSTDIAL	483.3	5.09
RCOM	34.75	4.51
RECLTD	150.85	4.47
TATASTEEL	486.85	3.76
ADANIENT	97.6	3.66
JETAIRWAYS	379.6	3.62

TOP LOSER		
Symbol	LTP	%change
HAVELLS	414.5	-2.92
IBREALEST	77.4	-2.21
AXISBANK	482.05	-1.72
OIL	328.25	-1.62
MCDOWELL-N	2340.4	-1.34
BOSCHLTD	21752.75	-0.92
CADILAHC	444.9	-0.90
ITC	266.4	-0.84
GRANULES	125.7	-0.83
TECHM	500.05	-0.80

DYNAMIC SECTOR PERFORMANCE- 20th FEB 2017

Sector	% Movement
INFRA-POWER	2.82%
ENTERTAINMENT-HOTELS AND LEISURE	2.68%
FOOTWEAR	2.54%
MEDIA	1.77%
BANKS-PRIVATE	1.52%
FMCG-SUGAR	1.44%
CEMENTS	1.33%
INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	1.31%
INFRA-TELECOM	1.24%
FERTILISERS	1.19%
BANKS-PSU	1.18%
FMCG-FOOD	1.16%
FMCG-BEVERAGES	1.06%
FMCG-PACKAGING	1.04%
DEFENCE	0.89%
AUTO-AUTOMOBILES AND AUTO PARTS	0.84%
IT	0.75%
CHEMICALS	0.74%
INFRA-MACHINERY EQUIPMENT	0.65%
FINANCIAL SERVICES-NBFC	0.65%
AUTO-AUTO ANCL AND COMPONENTS	0.57%
FMCG	0.54%
ENERGY-OIL & GAS	0.53%
FINANCIAL SERVICES	0.23%
AUTO-TYRES AND TUBES	0.19%

Major Index Performance

Benchmark Indices	Last	% Change	Prev. High	Prev. Low
Nifty 50	8879	0.65%	8886	8810
Nifty 50 Futures	8919	1.06%	8920	8837
Bank NIFTY Futures	20736	0.72%	20750	20550
Nifty Smallcap 100	6629	1.05%	6636	6569
India Vix	13.61	1.32%	13.85	12.41
USD/INR	66.927	-0.21%	67.105	66.911
Major Indices	Last	% Change	Prev. High	Prev. Low
Nifty Energy	10947	0.93%	10964	10826
Nifty IT	10671	1.37%	10740	10517
Nifty Infrastructure	3042	1.04%	3048	3020
Nifty Financial Services	8314	0.39%	8325	8250
Nifty Private Bank	11444	0.37%	11455	11369
Nifty PSU Bank	3293	0.53%	3300	3261
Nifty FMCG	22440	-0.03%	22478	22386
Nifty Realty	192	1.43%	193	190
Nifty Pharma	10642	0.16%	10685	10574
Nifty PSE	4106	1.45%	4109	4055
Nifty Metal	3117	2.07%	3133	3034
Nifty Media	3020	0.96%	3023	2967
Nifty Auto	9744	0.62%	9781	9629

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