

Friday, August 26, 2016

## Nifty Enters The September Series At 8640, Yellen Speech To Be A Turning Point

**Indian Market Outlook:** Nifty had a dull August series and a two hundred point range has led to a decrease in volatility. India VIX, an indicator of volatility has come down to below 14 which indicates there are no major triggers or events in the markets. Yesterday being the last day of August expiry in the F&O segment there was some volatility witnessed but it was very much in the trading range. Nifty Futures after making a high of 8685 saw a phase of profit booking which led to a closing below 8600, an intra-day movement of 100 points. Bank Nifty also failed to cross 19430 before falling to below 19300. The markets are expected to trade in a choppy range as it waits Janet Yellen speech at Jackson hole at 7.30 pm Indian time, which will come after market hours the effect will come on Monday trade.

Top 5 gainers for yesterday were Bhel, BPCL, GAIL, ITC and HCL Technologies.

Nifty Futures is expected to open at 8658 as per SGX Nifty at 8:30 am IST, which is 14 points above its previous close of 8644.

### Open Interest Index Futures

FII AND PRO INDIVIDUAL AND COMBINED POSITIONS IN INDEX FUTURES FOR JULY EXPIRY(In Shares)			
DATE	FII	PRO	COMBINED
	BUY/SELL	BUY/SELL	BUY/SELL
25-Aug-16	2202225	-35550	2166675
24-Aug-16	-327750	-374025	-701775
23-Aug-16	-761625	299250	-462375
22-Aug-16	-546975	452400	-94575
16 to 19 Aug	83850	-109500	-25650
8-12 AUG	588525	331800	920325
29 JUL TO 5 AUG	2172975	-461325	1711650
<b>TOTAL FOR EXPIRY</b>	<b>3411225</b>	<b>103050</b>	<b>3514275</b>

On 25th August of 2016, last day of the August Expiry, FII & Pro have bought 2166675 shares combined, above average of 705075.

The total for the August expiry from the 29th July was 3514275 shares in Index Futures.

### Open Interest Index Options

FII AND PRO INDIVIDUAL AND COMBINED POSITIONS IN INDEX OPTIONS FOR JULY EXPIRY(In Shares)			
DATE	FII	PRO	COMBINED
	BUY/SELL	BUY/SELL	BUY/SELL
25-Aug-16	12539625	-5924550	6615075
24-Aug-16	-882150	736800	-145350
23-Aug-16	-170325	978825	808500
22-Aug-16	1217625	-2732700	-1515075
16 to 19 Aug	-3200625	3538800	338175
8-12 AUG	-3845775	361350	-3484425
29 JUL TO 5 AUG	-7535400	2777250	-4758150
<b>TOTAL FOR EXPIRY</b>	<b>-1877025</b>	<b>-264225</b>	<b>-2141250</b>

On 25th August of 2016, last day of the August Expiry, FII & Pro have bought 6615075 shares combined, which is above the average of 2920650.

The total for the August expiry from the 29th was sell of 8756325 shares in Index Options.



# Dynamic Levels Morning Report

FII & DII Cash Buy/Sell Activity (Rs. Cr)			
Date	FII	DII	FII+DII
25-Aug-16	-372.00	-357	-729
24-Aug-16	-39.00	129	90
23-Aug-16	-0.19	-452	-452
22-Aug-16	-301	53	-248
16 to 19 Aug	1257	-106	1151
8-12 AUG	3525	-3247	278
29 JUL TO 5 AUG	2821	-1361	1460
<b>Total</b>	<b>6891</b>	<b>-5341</b>	<b>1550</b>

Last trading day, FII's have sold Rs. 372 Cr shares and DII have sold shares worth Rs. 357 Cr. Combined, net selling worth Rs. 729 cr was seen.

Since 29th July 2016, FII have bought Rs.6891 crore worth shares where as DII have sold shares worth Rs. 5341 crores in the cash segment.

FII and DII combined have a net buy worth Rs. 1550 cr since 29th July 2016.

The combined FII and Pro have seen a marginal increase in short position in Index future and a increase of short position in index options. In the cash segment FII and DII combined are net buyers of Rs. 1550 Cr since 29th July 2016.

## International Market Morning Update:

International markets continued with the profit booking mode and US Index S&P Futures fell to make a low of 2168 before trading above 2171. The correction from all time high is 23 points and this is because of Yellen's speech which is going to lay down the course of further interest rate hikes. German Dax is trading in a broad range of 250 points and is currently in a range of 10480-10660. Today in Asian markets Nikkei is trading with downward bias.

America			
Country	Index	LTP	change
America	S&P 500 futures	2175	0.07%
Europe			
Country	Index	LTP	change
UK	FTSE	6819	0.01%
Asia			
Country	Index	LTP	change
Japan	Nikkei	16448	-0.65%
Hongkong	Hang seng	22971.65	0.69%
Philippines	Philippines PSEi	7833.45	-0.27%

Data as on 26th August 2016. The % change is taken from previous day's close.

## Stocks to watch out for 26th August, 2016

Volume Shares					Support Shares			
These stocks surged in volume on 25th August					These stocks were near support on 25th August			
Script	LTP	Average Vol for 20 days(shares)	Today's Volume	% average volume	Script	LTP	Support Level	
<b>Large Cap Stocks</b>					<b>Large cap stocks</b>			
ENGINEERS INDIA	260.25	1357704	9366396	690%	TECHM	455.9	459.7	Month 3 Low
TORRENT PHARMA	1612.2	220385.3	1125739	510%	TITAN	400	391.5	Month 1 Low
GAIL	373.1	1425535	5526208	390%	TATACOMM	502.1	425.1	Month 2 Low
OIL INDIA	383.75	320788.6	943847	290%	UBL	801.3	748.5	Month 1 Low
PC JEWELLERS	422.6	198021.3	429025	220%	MRF	36350	33050	Month 1 Low
AMBUJA CEMENT	265	2462071	5272138	210%	TCS	2550	2505.8	Week 4 low
TATA GLOBAL	140.45	2275603	4868511	210%	GRASIM	4530	4411	Week 1 Low
AXIS BANK	586.55	8136558	17177795	210%	MARICO	285	282.2	Week 3 Low
CONTAINER CORP	1376.4	182876	366865	200%	MOTHERSUM	323.6	310.05	Week 2 Low
GRANULES	128.8	1120760	2139187	190%	CUMMINSIND	898	858.05	Week 2 Low
<b>Volume Shares</b>					<b>Support Shares</b>			
<b>Small &amp; Mid Cap Stocks</b>					<b>Small &amp; Mid cap stocks</b>			
These stocks surged in volume on 25th August					These stocks were near support on 25th August			
Script	LTP	Average Vol for 20 days(shares)	Today's Volume	% average volume	Script	LTP	Support Level	
SHARDACROP	364.15	40867	219021	536%	SOBHA	286.55	286.05	Month 3 Low
RKFORGE	415.20	16452	76833	467%	MAITHANALL	291.50	259.05	Month 1 Low
SASKEN	366.65	41011	190858	465%	PATINTLOG	92.80	87.90	Month 3 Low
TRIDENT	49.90	1166459	5015111	430%	LOVABLE	252.20	245.00	Month 2 Low
WHIRLPOOL	914.80	16698	69571	417%	SCI	68.45	67.10	Month 1 Low
NIITTECH	402.05	240986	771889	320%	GMDCLTD	90.05	107.90	Week 69 Low
ESSELPACK	227.35	41523	116562	281%	HINDOILEXP	51.70	62.40	Week 94 Low
MOIL	267.80	55474	153482	277%	INDIANB	223.80	265.00	Week 237 Low
KCP	96.60	398781	971651	244%	KALPATPOWR	258.10	328.50	Week 447 Low
PFS	36.10	1048126	2541018	242%	HSIL	363.55	407.50	Week 66 Low

1) The percentage volume denotes today's volume divided by average volume of 20days. If individual stock's volume is greater than 100 percent of average volume then it denotes a spurt in the stock.

2) LTP is the last traded price of the cash market.

Top Performing shares in the last week	
SYMBOL	% Change
SIGNET INDUSTRIES	48.30%
STERLING TOOLS	25.96%
SUNDRAM FASTENERS	22.18%
HINDUJA GLOBAL	20.71%
FEDERAL MOGUL GOETZE	18.10%
BHARAT RASAYAN	17.90%
JUBILANT	17.13%
TPL PLASTECH	16.66%
BRITANNIA	13.88%
ESCORTS	13.66%
ORBIT EXPORTS	12.35%

These stocks were traded in buy momentum in last week, any correction in these stocks can be a good opportunity to Buy.

#	Symbol	1D	1W
1	<a href="#">NIFTY FMCG INDEX</a>	0.4	0.22
2	<a href="#">BANK NIFTY</a>	-0.27	-0.57
3	<a href="#">NIFTY ENERGY INDEX</a>	-0.35	-0.98
4	<a href="#">NIFTY PHARMA INDEX</a>	-0.4	-0.83
5	<a href="#">NIFTY FINANCE INDEX</a>	-0.6	-0.68
6	<a href="#">NIFTY AUTO INDEX</a>	-0.61	-1.74
7	<a href="#">NIFTY</a>	-0.67	-0.86
8	<a href="#">NIFTY REALTY INDEX</a>	-0.71	-0.74
9	<a href="#">NIFTY MEDIA INDEX</a>	-1.11	0.54
10	<a href="#">NIFTY IT INDEX</a>	-1.12	-0.58
11	<a href="#">NIFTY METAL INDEX</a>	-1.61	-2.89

Index performance in last 1 day and 1 week. Figures show percentage change from previous close.

Symbol	Result date	Symbol	Result date
ALLCARGO	22-Aug-16	GILLETTE	23-Aug-16
NTPC	22-Aug-16	INFINITE	24-Aug-16
HFCL	22-Aug-16	VTL	24-Aug-16
IGL	22-Aug-16	FINPIPE	26-Aug-16
HINDPETRO	22-Aug-16	TRIVENI	26-Aug-16
AUROPHARMA	23-Aug-16	TATAMOTORS	26-Aug-16
UBHOLDINGS	23-Aug-16	JBCHEPHARM	26-Aug-16
TATAPOWER	23-Aug-16		



# Dynamic Levels Morning Report

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