



# Dynamic Levels Morning Report

Monday, September 19, 2016

## Nifty Evenly Poised At 8800, International Cues To Decide Trend This Week

**Indian Market Outlook:** Last trading day, Indian benchmark Nifty oscillated between bulls and bears, as after a gap up opening, Nifty was up by 90 points before selling crept in. Nifty fell by 100 points from intraday high of 8878 before stabilizing to close at 8809, which was a positive closing by 35 points. The banking stocks came in for a bigger fall of 400 points from intraday high of 20240 to 19830. FII continue to buy in the markets since past two days which is a positive and if Nifty holds on to the support of 8730 then the upsides of 9000 can be tested.

Nifty Futures is expected to open at 8803 as per SGX Nifty at 8:30 am IST, which is 6 points below its previous close of 8803.

### Open Interest Index Futures

| FII AND PRO INDIVIDUAL AND COMBINED POSITIONS IN INDEX FUTURES FOR SEPTEMBER EXPIRY(In Shares) |                |                |                |
|--|----------------|----------------|----------------|
| DATE   | FII            | PRO            | COMBINED       |
|  | BUY/SELL       | BUY/SELL       | BUY/SELL       |
| 16-Sep-16  | 468525         | 89925          | 558450         |
| 15-Sep-16  | -686250        | 46500          | -639750        |
| 14-Sep-16  | -675075        | 455025         | -220050        |
| 12-Sep-16  | -746925        | 266250         | -480675        |
| 26 Aug to 9 sep  | 6775725        | -41889375      | -1332750       |
| <b>TOTAL FOR EXPIRY</b>  | <b>5136000</b> | <b>-475050</b> | <b>4660950</b> |

On 16th September of 2016, FII & Pro have bought 558450 shares combined, below its 1 year average of 705075.

The total for the September expiry from the 26th August is 4660950 shares in Index Futures.

### Open Interest Index Options

| FII AND PRO INDIVIDUAL AND COMBINED POSITIONS IN INDEX OPTIONS FOR SEPTEMBER EXPIRY(In Shares) |                 |                |                |
|--|-----------------|----------------|----------------|
| DATE   | FII             | PRO            | COMBINED       |
|  | BUY/SELL        | BUY/SELL       | BUY/SELL       |
| 16-Sep-16  | 1969500         | -21525         | 1947975        |
| 15-Sep-16  | 780375          | 702300         | 1482675        |
| 14-Sep-16  | -2662800        | -704175        | -3366975       |
| 12-Sep-16  | -6164775        | -4961250       | -11126025      |
| 26 Aug to 9 sep  | 3925500         | 107914725      | 9378150        |
| <b>TOTAL FOR EXPIRY</b>  | <b>-2152200</b> | <b>4393500</b> | <b>2241300</b> |

On 16th September of 2016, FII & Pro have bought 1947975 shares combined, below its 1 year average of 2920650.

The total for the September expiry from the 26th August is 2241300 shares in Index Options.

## FII DII Cash Activity

| FII & DII Cash Buy/Sell Activity (Rs. Cr) |             |              |             |
|---|-------------|--------------|-------------|
| Date                                      | FII         | DII          | FII+DII     |
| 16-Sep-16                                 | 660.59      | -213         | 447         |
| 15-Sep-16                                 | 345.42      | -457         | -111        |
| 14-Sep-16                                 | -477.33     | -9           | -486        |
| 12-Sep-16                                 | -593.61     | -13          | -607        |
| 26 Aug to 9 sep                           | 3891.32     | -425.67      | 3465.65     |
| <b>Total</b>                              | <b>3826</b> | <b>-1117</b> | <b>2709</b> |

Last trading day, FII's have bought Rs. 660 Cr shares and DII have sold shares worth Rs. 213 Cr. Combined, net buying worth Rs. 447 cr was seen.

For the September expiry FII and DII are net buyers worth 2709 Cr.

The combined FII and Pro have seen increase in long position in Index future and increase long position in index options. In the cash segment FII and DII combined are net buyers of Rs. 2709 Cr for the September expiry.

## International Market Morning Update

International markets were mixed with US Indices outperforming on the upside and German Index Dax gave a breakdown on the downside below 10300 levels. Markets await two Central Bank outcomes. The first being Bank of Japan on Wednesday 21 September before 9 am IST and other being US Fed on 21 Sep at 11.30 pm IST. This will lay the course of market over the next few weeks.

The past weeks movement in International markets has been choppy. The Fed officials, in-spite of various statements are unable to provide much clarity as to the timing of next rates hike, which is very crucial in determining the market direction going forward.

Today morning Global Markets are positive.

| America     |                  |          |        |
|-------------|------------------|----------|--------|
| Country     | Index            | LTP      | change |
| America     | S&P 500 futures  | 2139.25  | -0.03% |
| Europe      |                  |          |        |
| Country     | Index            | LTP      | change |
| UK          | FTSE             | 6720     | -0.29% |
| Asia        |                  |          |        |
| Country     | Index            | LTP      | change |
| Hongkong    | Hang seng        | 23487.13 | 0.65%  |
| Philippines | Philippines PSEi | 7525.08  | -0.71% |

Data as on 19th September 2016. The % change is taken from previous day's close.

## List of Top gainers and Losers on 16th Sep 2016

| TOP GAINER  |        |         |   |
|-------------|--------|---------|---|
| Symbol      | LTP    | %change | Sector  |
| GALLISPAT   | 584.3  | 18.36   | METALS AND MINING                             |
| JBFIND      | 235.75 | 15.59   | TEXTILES AND APPAREL                          |
| PRESTIGE    | 199.6  | 10.22   | REALTY  |
| THERMAX     | 893.45 | 8.34    | INFRA- MACHINERY EQUIPMENT                    |
| TRIVENI     | 55.75  | 7.63    | FMCG- SUGAR                                   |
| KCPSUGIND   | 32.9   | 6.47    | FMCG- SUGAR                                   |
| TIRUMALCHM  | 544.3  | 6.33    | CHEMICALS                                     |
| GNFC        | 168.25 | 6.15    | FERTILISERS                                   |
| DCMSHRIRAM  | 232    | 6.15    | DIVERSIFIED                                   |
| KITEX       | 493.15 | 5.97    | TEXTILES AND APPAREL                          |
| NBVENTURES  | 119.1  | 5.77    | INFRA- POWER                                  |
| ADANITRANS  | 41.25  | 5.63    | INFRA- POWER                                  |
| DWARKESH    | 256.15 | 5.54    | FMCG- SUGAR                                   |
| J&KBANK*    | 82.7   | 5.35    | BANKS-PRIVATE                                 |
| DEEPAKFERT* | 242.65 | 5.20    | FERTILISERS                                   |
| FSL         | 43.85  | 5.16    | IT  |
| JKIL        | 178.7  | 4.99    | INFRA- CONSTRUCTION ENGINEERING AND MATERIALS |
| DALMIASUG   | 113.7  | 4.99    | FMCG- SUGAR                                   |
| MBLINFRA    | 111.2  | 4.95    | INFRA- CONSTRUCTION ENGINEERING AND MATERIALS |
| REPCOHOME   | 874.6  | 4.83    | FINANCIAL SERVICES- NBFC                      |
| JYOTHYLAB*  | 337.3  | 4.80    | FMCG  |
| CHENNPETRO  | 301.7  | 4.78    | ENERGY-OIL & GAS                              |
| UGARSUGAR   | 39.95  | 4.72    | INFRA- MACHINERY EQUIPMENT                    |
| SINTEX      | 82.45  | 4.70    | REALTY- HOUSEHOLD                             |
| NITINFIRE   | 27.9   | 4.69    | REALTY- HOUSEHOLD                             |
| BALRAMCHIN  | 107.05 | 4.49    | FMCG- SUGAR                                   |
| APLLTD      | 656.6  | 4.35    | PHARMA  |
| EDELWEISS*  | 111.25 | 4.17    | FINANCIAL SERVICES                            |
| WELSPUNIND  | 58.9   | 4.06    | TEXTILES AND APPAREL                          |

| TOP LOSER   |         |         |   |
|-------------|---------|---------|---|
| Symbol      | LTP     | %change | Sector  |
| GUJFLUORO   | 533.40  | -5.98   | CHEMICALS                                     |
| GDL         | 257.65  | -5.66   | TRANSPORTATION LOGISTICS                      |
| BALKRISIND  | 828.40  | -5.47   | AUTO- TYRES AND TUBES                         |
| IIFL        | 248.20  | -5.36   | FINANCIAL SERVICES                            |
| PATELENG    | 111.05  | -4.96   | INFRA- CONSTRUCTION ENGINEERING AND MATERIALS |
| NIITLTD     | 99.55   | -4.60   | IT  |
| ROLTA       | 60.9    | -4.55   | DEFENCE                                       |
| WELCORP     | 73.6    | -4.48   | INFRA- MACHINERY EQUIPMENT                    |
| EROSMEDIA   | 206.05  | -4.30   | MEDIA- ENTERTAINMENT                          |
| ABAN        | 204.15  | -4.18   | ENERGY-OIL & GAS                              |
| CENTRALBK   | 100.35  | -4.15   | BANKS-PSU                                     |
| ALPHAGEO    | 929.25  | -4.15   | ENERGY-OIL & GAS                              |
| JKPAPER     | 60.2    | -3.99   | PAPER   |
| KEC         | 120.25  | -3.92   | INFRA- POWER                                  |
| APTECHT     | 165.4   | -3.87   | IT  |
| RCF         | 44.9    | -3.85   | FERTILISERS                                   |
| JINDALPOLY  | 382.8   | -3.66   | FMCG- PACKAGING                               |
| BAJAJHLDNG  | 1796.65 | -3.61   | FINANCIAL SERVICES- NBFC                      |
| AKZOINDIA   | 1592.9  | -3.59   | REALTY- HOUSEHOLD                             |
| CORPBANK    | 43.6    | -3.54   | BANKS-PSU                                     |
| AMARAJABAT* | 1003.4  | -3.41   | AUTO-AUTO ANCL AND COMPONENTS                 |
| RALLIS      | 213.6   | -3.37   | CHEMICALS                                     |
| LAKSHMIEFL  | 47.3    | -3.37   | FMCG- FOOD                                    |
| NATIONALUM  | 44.5    | -3.37   | METALS AND MINING                             |
| FCEL        | 20.5    | -3.30   | FMCG  |
| MAXWELL     | 64.8    | -3.21   | TEXTILES AND APPAREL                          |
| BROOKS      | 114.9   | -3.08   | PHARMA  |
| HCL-INSYS   | 42.65   | -3.07   | IT  |
| RAIN*       | 46.05   | -3.05   | CEMENT  |

\*Shares are Multibagger shares as per Dynamic Levels

## Dynamic Sector Performance

| Sector  | 1 Week | 15-Sep-16 | 16-Sep-16 |
|---|--------|-----------|-----------|
| FMCG- SUGAR                                   | 3.22%  | -0.58%    | 4.18%     |
| CHEMICALS                                     | 2.63%  | 0.29%     | -0.57%    |
| AUTO- TYRES AND TUBES                         | 0.87%  | 0.94%     | -1.45%    |
| TEXTILES AND APPAREL                          | 0.80%  | 0.45%     | 1.86%     |
| ENTERTAINMENT-HOTELS AND LEISURE              | 0.23%  | 0.71%     | -0.35%    |
| PHARMA  | 0.22%  | 0.63%     | 0.70%     |
| MEDIA   | 0.21%  | 4.78%     | -1.76%    |
| IT  | -0.06% | -0.05%    | 0.05%     |
| INFRA- CONSTRUCTION ENGINEERING AND MATERIALS | -0.07% | 0.26%     | -0.25%    |
| INFRA- POWER                                  | -0.50% | -0.69%    | 0.91%     |
| AUTO-AUTO ANCL AND COMPONENTS                 | -0.69% | 2.24%     | -0.74%    |
| FMCG- BREVERAGES                              | -0.88% | 0.36%     | 0.69%     |
| FMCG  | -1.11% | 0.06%     | 0.71%     |
| INFRA- MACHINERY EQUIPMENT                    | -1.33% | 0.30%     | 0.19%     |
| FMCG- PACKAGING                               | -1.50% | 0.93%     | 0.67%     |
| AUTO- AUTOMOBILES AND AUTO PARTS              | -1.52% | -0.52%    | 0.65%     |
| REALTY- HOUSEHOLD                             | -1.67% | 1.57%     | -0.23%    |
| DIVERSIFIED                                   | -1.98% | 0.56%     | 0.49%     |
| FERTILISERS                                   | -1.99% | -0.32%    | 0.37%     |
| BANKS-PRIVATE                                 | -2.16% | -0.35%    | 0.32%     |
| INFRA- TELECOM                                | -2.23% | 0.31%     | 0.31%     |
| MEDIA- ENTERTAINMENT                          | -2.48% | 0.36%     | -1.10%    |
| TRANSPORTATION LOGISTICS                      | -2.51% | -0.07%    | 0.38%     |
| FINANCIAL SERVICES                            | -2.66% | 0.42%     | -0.14%    |
| FMCG- FOOD                                    | -2.88% | 0.35%     | 0.13%     |
| CEMENT  | -2.96% | -0.08%    | -0.32%    |
| REALTY  | -3.43% | -0.40%    | 0.57%     |
| FINANCIAL SERVICES- NBFC                      | -3.75% | 0.16%     | -0.26%    |
| ENERGY-OIL & GAS                              | -3.85% | 0.88%     | 0.30%     |
| BANKS-PSU                                     | -4.81% | -0.81%    | -1.60%    |
| METALS AND MINING                             | -4.95% | -0.22%    | -1.00%    |

The Percentage denotes Sector wise performance for different time horizon, namely weekly performance change and previous day change.



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