

Wednesday, December 21, 2016

## Nifty Might See Selling Pressure, FII Net Sellers, Selling Seen In Cash Market Yesterday

**Indian Market Outlook:** The Indian Benchmark Index Nifty yesterday fell 60 points from its day high of 8134 and made a low of 8072. Due to the upcoming holiday season there is a dearth of volume in cash and derivative markets. Moreover there was selling pressure in the cash markets yesterday, the Small Cap Index broke its important support level of 5770 and closed at 5716. The Small cap index is a major indicator of the health of the cash market, the Index fell more than 100 points to 5707 yesterday after it made a high of 5818.

Most of the Index were negative except IT which was up by 0.97%, Media up by 0.86% and FMCG was up by 0.41%. Pharma Index fell the most by 1.13%, Bank Nifty was down by 1.03% and the Finance Index fell by 0.94%.

FII has remained net sellers in the cash market, they have sold 4487 crs in the month of December. This is a significant figure compared to the current low volume in the present scenario. Thus we might see further selling in Nifty

Nifty Future is opening at 8116 as per SGX Nifty at 8:50 am IST, 16 points up from its previous close of 8100.

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	-4487.59

FII Activity for the year 2016

The net FII's figure in cash market has turned negative amounting to Rs. 4487.59 Cr, after heavy Nov Selling figure, which was Rs. 19981.5 Cr.



# Dynamic Levels Morning Report

## Open Interest Index F&O and Cash Segment Activity

DATES	CASH			Option				Index				NIFTY INDEX			
	FII	DII	FII+DII	FII option	Pro opti	COMB BU	COMB NET	FII Index	Pro Inde	COMB BI	COMB P	O	H	L	C
20-Dec-16	-686	418.9	-267	-1451	-35304	-36755	-418022	2802	-614	2188	39053	8111	8124	8063	8082
19-Dec-16	-536	556.4	20.59	-13540	-10317	-23857	-381267	4825	4588	9413	36865	8126	8133	8095	8104
16-Dec-16	-90	30	-60	-12998	-27946	-40944	-357410	-8480	5833	-2647	27452	8178	8179	8127	8139
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
		<b>EXPIRY TOTAL</b>	<b>-2937</b>	<b>EXPIRY TOTAL</b>	<b>-27368</b>			<b>EXPIRY TOTAL</b>	<b>24899</b>						

In cash segment, last trading day, FII have sold shares worth Rs.686 Cr and DII bought shares worth Rs.418.90 Cr. A combined sell of Rs. 267 Cr. For this expiry, FII and DII together are net sell worth Rs. 2937 Cr.

In Index Options, last trading day, FII have sold 1451 contracts, below its post Demonetization average of 8577 contracts. Pro have sold 35304 contracts, above its post Demonetization average of 26619 contracts. Combined there has been a net sell of 36755 contracts, below its post Demonetization average of 31662 contracts. For the current expiry, FII and Pro combined are net sellers of 27368 contracts.

In Index Futures, last trading day, FII have bought 2802 contracts, below its post Demonetization average of 3577 contracts. Pro have sold 614 contracts, below its post Demonetization average of 4177 contracts. Combined there has been a net buy of 2188 contracts below its post Demonetization average of 5200 contracts. For the current expiry, FII and Pro combined are net buyers of 24899 contracts.

Index	Country	1D % Change
<b>Developed Markets</b>		
<b>America</b>	<u>S AND P 500 INDEX</u>	US 0.28
	<u>DJIA INDEX</u>	US 0.37
<b>Europe</b>	<u>DAX INDEX</u>	Germany 0.49
	<u>EURO STOXX 50 INDEX</u>	Eurozone 0.83
	<u>CAC 40 INDEX</u>	Paris 0.56
	<u>FTSE 100 INDEX</u>	London 0.48
<b>Asia</b>	<u>NIKKEI 225 INDEX</u>	Japan 0.53
	<u>ASX 200 INDEX</u>	Australia 0.521
<b>Emerging Markets</b>		
<b>America</b>	<u>BOVESPA INDEX</u>	Brazil 0.83
<b>Asia</b>	<u>JAKARTA COMPOSITE INDEX</u>	Jakarta -0.567
	<u>HANG SENG INDEX</u>	China -0.47
	<u>SET INDEX</u>	Thailand -0.71
	<u>PHILIPPINE STOCK INDEX</u>	Philippine -0.83
	<u>KOSPI INDEX</u>	Korea 0.25
	<u>STRAITS TIMES INDEX</u>	Singapore -0.06

Data as on 20th December 2016. The % change is taken from previous day's close.

## International Market Morning Update

Today morning, Asian Emerging market Index(MSCI Index) took support of its important level of 848 and is currently trading at 852.76.

The American Index, S&P 500 is trading in a narrow range, the Index opened yesterday at 2260 and made a high of 2269 and closed at 2267.

The German Dax after displaying extraordinary strength. Traded flat yesterday. As the New Year and Christmas Holiday season has already started, these markets are expected to stay range bound this week.

## List of Top Gainers and Losers on 20<sup>th</sup> Dec 2016

TOP GAINER				TOP LOSER			
Symbol	LTP	%change	Sector	Symbol	LTP	%change	Sector
EDELWEISS	92.00	6.85	FINANCIAL SERVICES	TRIGYN	120.50	-5.53	IT
UCALFUEL	169.90	3.15	AUTO-AUTO ANCL AND COMPONENTS	SATIN	336.80	-4.99	FINANCIAL SERVICES
DISHMAN	218.90	3.04	PHARMA	DEEPAKFERT	201.70	-4.97	FERTILISERS
TATACOFFEE	116.25	2.51	FMCG-BEVERAGES	RADICO	108.40	-4.95	FMCG-BEVERAGES
CUB	132.50	2.20	BANKS-PRIVATE	UJJIVAN	310.65	-4.81	FINANCIAL SERVICES
FIEMIND	1073.55	2.12	AUTO-AUTO ANCL AND COMPONENTS	MANAPPURAM	60.30	-4.51	JEWELLERY
WHIRLPOOL	894.55	2.12	REALTY-HOUSEHOLD	LLOYDELENG	258.85	-4.34	REALTY-HOUSEHOLD
KALPATPOWR	238.10	1.80	INFRA-POWER	INDIANB	219.40	-4.25	BANKS-PSU
CROMPTON	144.15	1.69	REALTY-HOUSEHOLD	JUBILANT	595.00	-4.13	PHARMA
MOTILALOFS	512.80	1.50	FINANCIAL SERVICES	QUICKHEAL	262.30	-3.92	IT
SHRIRAMCIT	1800.00	1.46	FINANCIAL SERVICES-NBFC	JMFINANCIL	64.00	-3.90	FINANCIAL SERVICES
CHOLAFIN	869.05	1.42	FINANCIAL SERVICES-NBFC	KIRIINDUS	285.30	-3.53	CHEMICALS
NAVINFLUOR	2509.00	1.41	CHEMICALS	IGPL	233.70	-3.47	CHEMICALS
NOCIL	69.50	1.39	CHEMICALS	DHAMPURSUG	115.40	-3.43	FMCG-SUGAR
BLUESTARCO	463.50	1.25	REALTY-HOUSEHOLD	GNFC	214.45	-3.36	FERTILISERS
SUNDRMFAST	279.85	1.25	AUTO-AUTO ANCL AND COMPONENTS	SYNGENE	560.90	-3.31	PHARMA
SMLISUZU	1050.05	1.18	AUTO-AUTOMOBILES AND AUTO PARTS	HINDOILEXP	64.20	-3.17	ENERGY-OIL & GAS
RAMCOIND	198.50	1.12	REALTY-HOUSEHOLD	TRIVENI	55.10	-2.99	FMCG-SUGAR
FINCABLES	412.00	1.09	INFRA-TELECOM	DWARKESH	280.00	-2.91	FMCG-SUGAR
AIAENG	1301.20	1.08	INFRA-MACHINERY EQUIPMENT	SUDARSCHEM	304.45	-2.89	CHEMICALS
GEOMETRIC	254.05	0.81	IT	RICOAUTO	56.95	-2.82	AUTO-AUTOMOBILES AND AUTO PARTS
PHILIPCARB	226.50	0.67	CHEMICALS	BAJAJHLDNG	1845.00	-2.81	FINANCIAL SERVICES-NBFC
KNRCON	174.85	0.66	INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	EXCELCROP	1650.00	-2.77	CHEMICALS
CHENNPETRO	271.50	0.61	ENERGY-OIL & GAS	JBMA	226.35	-2.72	AUTO-AUTO ANCL AND COMPONENTS
VIPIND	119.15	0.51	REALTY-HOUSEHOLD	CARBORUNIV	238.40	-2.71	AUTO-AUTOMOBILES AND AUTO PARTS
CENTURYPLY	163.95	0.49	REALTY-HOUSEHOLD	ESCORTS	297.60	-2.71	AUTO-AUTOMOBILES AND AUTO PARTS
JKLAKSHMI	337.55	0.48	CEMENTS	DCMSHRIRAM	210.00	-2.62	DIVERSIFIED-SUGAR AND GAS
AARTIIND	710.00	0.38	CHEMICALS	MEGH	39.15	-2.61	CHEMICALS
HIMATSEIDE	291.30	0.34	TEXTILES AND APPAREL	GSFC	93.15	-2.56	FERTILISERS

## Dynamic Sector Performance- 20<sup>th</sup> Dec 2016

SECTOR	% CHANGE TODAY
DIVERSIFIED	0.35%
MEDIA	0.05%
FOOTWEAR	0.05%
PAPER	-0.34%
ENTERTAINMENT-HOTELS AND LEISURE	-0.40%
REALTY	-0.44%
FMCG	-0.46%
IT	-0.62%
TEXTILES AND APPAREL	-0.63%
TRANSPORTATION LOGISTICS	-0.64%
INFRA- POWER	-0.64%
METALS AND MINING	-0.66%
AUTO-AUTO ANCL AND COMPONENTS	-0.69%
MEDIA- ENTERTAINMENT	-0.78%
INFRA- CONSTRUCTION ENGINEERING AND MATERIALS	-0.85%
CEMENT	-0.85%
PHARMA	-0.86%
ENERGY-OIL & GAS	-0.95%
AIRLINES	-0.98%
BANKS-PRIVATE	-1.02%
FINANCIAL SERVICES- NBFC	-1.02%
INFRA- MACHINERY EQUIPMENT	-1.04%
REALTY- HOUSEHOLD	-1.05%
AUTO- AUTOMOBILES AND AUTO PARTS	-1.11%
CHEMICALS	-1.23%
FMCG- FOOD	-1.56%
FMCG- BREVERAGES	-1.62%
FINANCIAL SERVICES	-1.68%
FMCG- PACKAGING	-1.70%
FERTILISERS	-1.76%
INFRA- TELECOM	-1.83%
AUTO- TYRES AND TUBES	-1.92%
FMCG- SUGAR	-2.21%
BANKS-PSU	-2.26%
JEWELLERY	-2.44%

## Stocks near Support

Support Shares							
These stocks were near support on 20th December							
Script	LTP	Support Level		Script	LTP	Support Level	
Large cap stocks				Small & Mid cap stocks			
BAJAJ-AUTO	2586	2629	Month 1 Low	DWARKESH	279.9	285	Month 1 Low
ORIENTBANK	110.8	113	Month 1 Low	MANAPPURAM	60.3	62.2	Month 1 Low
BHARTIARTL	302.6	304.1	Month 1 Low	BINANIIND	69.9	71.25	Month 1 Low
IDFC	52.55	53.1	Month 4 Low	CAPF	526.8	525	Month 1 Low
ALBK	63.05	63.2	Month 1 Low	DENABANK	33.15	33.5	Month 1 Low
MARICO	251.2	247.8	Month 1 Low	CORPBANK	42.1	42.6	Month 1 Low
GRASIM	828.9	814.5	Month 1 Low	JAMNAAUTO	160.95	163	Month 5 Low
MCLEODRUSS	146	143.8	Month 1 Low	HINDOILEXP	64.05	64.8	Month 1 Low
PFC	128.6	123.6	Month 1 Low	JBCHEPHARM	339.65	340.2	Month 1 Low
ACC	1295	1257	Month 1 Low	PFOCUS	68	68	Month 1 Low



# Dynamic Levels Morning Report

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