



Dynamic Levels Morning Report

Thursday, March 23, 2017

Market To Remain Volatile Ahead Of Banknifty Expiry & Heath Care Bill Voting In Senate

Indian Market Outlook: The Indian Benchmark Index Nifty closed in the negative territory for the fourth consecutive day after making and all time high of 9218 tracking weak global cues. The index has corrected almost 190 points from its high, if it falls further below 9060 immediate support is at 8892.

Yesterday Nifty Index opened gap down by 75 points at 9047 and closed at 9030 after making a low of 9019.

Bank Nifty yesterday opened gap down by 204 points at 20815 and closed at 20781 after making low of 20754. ICICI Bank fell almost 2.52%, HDFC Bank 0.83% and SBI fell 1.69%.

Small Cap index opened gap down by 45 points at 6775 and closed at 6774 after making low a 6754.

Nifty Future is opening at 9083.50 as per SGX Nifty at 8:10 am IST, 37 point above its previous close of 9046.75.

CASH SEGMENT FII AND DII ACTIVITY

DATES	FII	DII	COMBINED
21-Mar-17	1662.72	-798.57	864.15
20-Mar-17	56.67	-536.21	-479.54
17-Mar-17	1532.39	-711.5	820.89
16-Mar-17	1360.1	-88.17	1271.93
15-Mar-17	1141.13	126.75	1267.88
14-Mar-17	4087.89	-1519.94	2567.95
10-Mar-17	412.14	-13.91	398.23
9-Mar-17	487.61	10.98	498.59
8-Mar-17	3573.04	-1735.12	1837.92
7-Mar-17	920.46	-1073.75	-153.29
6-Mar-17	564.15	-481.96	82.19
3-Mar-17	1529.48	-737	792.48
2-Mar-17	122.94	-83.21	39.73
1-Mar-17	-198.27	254.21	55.94
Total	17252.45	-7387.4	9865.05

On 21ST Mar, FIIs have bought shares of worth Rs 1662.72 crore and DIIs have sold shares of worth Rs.798.57 crore in cash segment .

In the current month, FIIs and DIIs have a combined net buy figure of 9865.05 crore.

Last month FIIs and DIIs were buyers in the market for a total value of 9639.41 crore.



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OPEN INTEREST IN INDEX FUTURES

Date	3577		4177		5372		2201		Nifty	Bank Nifty
	FII		PRO		CLIENT		DII			
	Net OI Index Futures	Change today	Net OI Index Futures	Change today	Net OI Index Futures	Change today	Net OI Index Futures	Change today		
22-Mar-17	221456	14241	-24020	-3446	-188815	-8823	-8621	-1972	9030	20781
21-Mar-17	207215	-401	-20574	13375	-179992	-5774	-6649	-7200	9121	21019
20-Mar-17	207616	11298	-33949	3424	-174218	-15078	551	356	9127	21110
17-Mar-17	196318	-2348	-37373	-10583	-159140	9413	195	3518	9160	21175
16-Mar-17	198666	12796	-26790	-7212	-168553	-6624	-3323	1040	9154	21250
15-Mar-17	185870	-3234	-19578	4729	-161929	-1411	-4363	-84	9085	21158
14-Mar-17	189104	26841	-24307	-3945	-160518	-17446	-4279	-5450	9087	21103
10-Mar-17	162263	-453	-20362	1567	-143072	-3378	1171	2264	8935	20728
9-Mar-17	162716	-8907	-21929	5355	-139694	2692	-1093	860	8927	20721
8-Mar-17	171623	3979	-27284	-587	-142386	-7853	-1953	4461	8924	20677
7-Mar-17	167644	998	-26697	656	-134533	-3211	-6414	1557	8947	20628
6-Mar-17	166646	-5085	-27353	-51	-131322	4852	-7971	284	8963	20664
3-Mar-17	171731	-19921	-27302	4015	-136174	15684	-8255	222	8898	20496
2-Mar-17	191652	12282	-31317	3413	-151858	-15734	-8477	39	8900	20560
1-Mar-17	179370	2827	-34730	1567	-136124	-4977	-8516	583	8946	20784
28-Feb-17	176543	-1044	-36297	-1778	-131147	-877	-9099	3699	8880	20607
27-Feb-17	177587	-2470	-34519	1726	-130270	-329	-12798	1073	8896	20613

On 22nd Mar, FII have bought 14241 contracts in Index Futures and they have remain net buyer in current expiry for 43869 contracts. PRO have sold -3446 contracts in Index future last day and they have remained net buyer for 10499 contracts. Thus combined position of FII and PRO in Index Future for current expiry is 54368 contracts

OPEN INTERESTS IN INDEX OPTIONS

Date	8577					26619					31797					271					
	FII					PRO					CLIENT						DII				
	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			
22-Mar-17	36756	219863	-183107	16893	-41917	-119152	-94610	-24542	-74590	-60214	-133055	72841	116907	142610	7802	134808	-400				
21-Mar-17	54532	195722	-141190	58810	3395	-56601	-106649	50048	-60542	-140541	-96475	-44066	57147	142610	7402	135208	0				
20-Mar-17	56705	201290	-144585	55415	-1500	-21077	-131667	110590	-28931	-178238	-77025	-101213	30431	142610	7402	135208	0				
17-Mar-17	57003	200088	-143085	56915	9211	-6474	-145995	139521	15653	-193139	-61495	-131644	-22464	142610	7402	135208	-2400				
16-Mar-17	47102	199398	-152296	47704	34557	-3756	-127624	123868	62808	-188356	-79176	-109180	-97275	145010	7402	137608	-90				
15-Mar-17	21591	208444	-186853	13147	1924	-43380	-104440	61060	16529	-123311	-111406	-11905	-17343	145100	7402	137698	-1110				
14-Mar-17	13363	202140	-188777	11223	41311	-44014	-88545	44531	64095	-115559	-120997	5438	-99431	146210	7402	138808	-5975				
10-Mar-17	-31653	198435	-230088	-30088	-43511	-61288	-41724	-19564	-10675	-59444	-164313	104869	55692	152385	7602	144783	-1506				
9-Mar-17	17345	203922	-186577	13423	-13038	-41541	-32652	-8889	12073	-128163	-177340	49177	-9444	152359	6070	146289	10409				
8-Mar-17	32733	206272	-173539	26461	-25553	-62694	-41732	-20962	-11963	-111323	-169944	58621	37716	141284	5404	135880	-200				
7-Mar-17	42054	190040	-147986	52014	2967	-43823	-34824	-8999	-26413	-139515	-160420	20905	25112	141284	5204	136080	-1666				
6-Mar-17	43053	194006	-150953	49047	-2691	-30032	-47446	17414	21846	-154305	-150098	-4207	-19355	141284	3538	137746	200				
3-Mar-17	49968	198230	-148262	51738	-10516	-31719	-27287	-4432	-18710	-159333	-174481	15148	29356	141084	3538	137546	-130				
2-Mar-17	51897	189643	-137746	62254	9129	-16301	-30579	14278	-34582	-176680	-162472	-14208	25653	141084	3408	137676	-200				
1-Mar-17	56024	202899	-146875	53125	-8483	-14768	-63628	48860	23975	-182340	-142479	-39861	-15492	141084	3208	137876	0				
28-Feb-17	53377	191769	-138392	61608	-14225	-13549	-38434	24885	-3489	-180912	-156543	-24369	17447	141084	3208	137876	267				
27-Feb-17	50890	175057	-124167	75833	-8468	-6369	-34743	28374	-24302	-185614	-143798	-41816	32770	141093	3484	137609	0				

For Current expiry FII has remain net seller for 58940 contracts on 27th Feb FII has position for 75833 contracts and yesterday they have left with 16893 contracts. PRO too remained net seller in Options with 52916 contract. Thus in combined both FII and PRO remain net seller for 111856 contracts in current expiry.

INTERNATIONAL MARKET UPDATE

Index		Country	LTP	1Day % Change
Developed Markets				
America	S&P 500 Futures	US	2349.25	0.29%
	Dow Jones Industrial Average	US	20661.30	-0.03%
Europe	DAX Futures	Germany	11997.00	0.29%
	Euro Stoxx 50 Futures	Eurozone	3348.00	-0.06%
	CAC 40 Futures	Paris	4990.20	-0.06%
	FTSE 100 Futures	London	7266.50	0.15%
Asia	Nikkei 225 Futures	Japan	18920.00	0.08%
	S&P/ASX 200 Futures	Australia	5695.50	0.18%
Emerging Markets				
America	iBovespa Futures	Brazil	63858.00	1.07%
Asia	Jakarta Stock Exchange Composite Index	Jakarta	5276.00	0.48%
	Hang Seng Futures	China	24432.50	0.56%
	SET Index	Thailand	1566.66	-0.14%
	KOSPI 200	Korea	283.40	0.29%
	MSCI Emerging Markets	Singapore	966.97	-0.63%

INTERNATIONAL MARKET MORNING UPDATE

After a sharp fall of 35 points day before yesterday, S&P500 yesterday gave a lackluster movement and closed at 2348.

The choppy trading was mainly due to uncertainty about the fate of the Republican plan to repeal and replace Obama care. It is expected that the senate house will not pass Republican healthcare Bill.

If the healthcare bill fails, it is expected that President Donald Trump's other policies such as tax reform and increased infrastructure spending will come in question.

Dax yesterday closed at 11909, traded in a narrow range of 80 points from 11918 to 11850.

MSCI Emerging market index is trading at 967, recently the index made a high of 978, this would act as a crucial resistance for the Index.

LIST OF TOP GAINERS AND LOSERS ON 22nd MARCH 2017

TOP GAINER		
Symbol	LTP	%change
SOBHA	339.9	7.29
EROSMEDIA	247.65	6.56
JKIL	262.05	4.63
GAEL	112.5	4.12
MAWANASUG	89.7	2.75
PHILIPCARB	312.7	2.49
GRAPHITE	110	2.47
KOLTEPATIL	160.3	1.91
RCF	67.85	1.88
BAJAJFINSV	4107.85	1.24
NAVINFUOR	2900.1	1.10
KEC	178.8	1.05
NATIONALUM	73.95	0.96
CARBORUNIV	270.45	0.90
TIMETECHNO	118.35	0.72
EIDPARRY	279.1	0.65
DWARKESH	446	0.62
SRIPIPES	368.95	0.61
SUNTECK	356.4	0.51
MINDAIND	434.75	0.50

TOP LOSER		
Symbol	LTP	%change
TFCILTD	73.95	-6.39
MAHSEAMLES	339.2	-4.63
COROMANDEL	317.9	-4.04
RALLIS	244.15	-3.75
SREINFRA	89.85	-3.44
BALRAMCHIN	141.9	-3.24
IIFL	375.25	-3.24
BGREENERGY	135	-3.19
INDIANB	257.65	-2.97
UCALFUEL	183.85	-2.93
MANAPPURAM	88.6	-2.90
UJJIVAN	422.5	-2.88
OUHDSUG	130.75	-2.86
JAMNAAUTO	209.8	-2.65
ADANITRANS	62.65	-2.64
JINDALSAW	82.8	-2.47
HIMATSEIDE	353.95	-2.28
WSTCSTPAPR	169.85	-2.27
REPCOHOME	659.3	-2.21
KIRIINDUS	286.05	-2.15

TOP GAINERS AND LOSERS IN FUTURES- 22nd MARCH 2017

TOP GAINER		
Symbol	LTP	%change
ICIL	196.5	3.56
HCLTECH	871.55	1.37
GRANULES	136.35	1.30
LUPIN	1468.75	0.97
HINDPETRO	511.35	0.83
BRITANNIA	3326.45	0.64
DABUR	284.3	0.62
AMARAJABAT	870.25	0.61
WIPRO	501.3	0.58
CIPLA	596.3	0.49

TOP LOSER		
Symbol	LTP	%change
JUSTDIAL	565.1	-5.27
INDIACEM	157.05	-4.27
SINTEX	96	-4.14
PNB	136.75	-4.14
IRB	231.55	-3.84
TITAN	446.65	-3.79
ARVIND	387.05	-3.71
BEL	154.35	-3.59
IFCI	29.6	-3.43
PCJEWELLER	418.2	-3.14

DYNAMIC SECTOR PERFORMANCE- 22nd MAR 2017

Sector	% Movement
REALTY	1.02
ENTERTAINMENT-HOTELS AND LEISURE	0.81
AUTO-TYRES AND TUBES	-0.19
PHARMA	-0.37
MEDIA-ENTERTAINMENT	-0.39
AIRLINES	-0.39
IT	-0.43
FMCG-FOOD	-0.48
INFRA-MACHINERY EQUIPMENT	-0.60
FMCG-BEVERAGES	-0.60
FMCG	-0.60
ENERGY-OIL & GAS	-0.61
CHEMICALS	-0.89
AUTO-AUTO ANCL AND COMPONENTS	-0.97
INFRA-POWER	-1.00
BANKS-PRIVATE	-1.01
TRANSPORTATION LOGISTICS	-1.05
METALS AND MINING	-1.05
FOOTWEAR	-1.06
MEDIA	-1.09
AUTO-AUTOMOBILES AND AUTO PARTS	-1.13
INFRA-TELECOM	-1.17
FINANCIAL SERVICES	-1.20
CEMENTS	-1.23
FMCG-PACKAGING	-1.25
INFRA-CONSTRUCTION ENGINEERING AND MATERIALS	-1.25
FMCG-SUGAR	-1.31
REALTY-HOUSEHOLD	-1.33
PAPER	-1.43
TEXTILES AND APPAREL	-1.44
FINANCIAL SERVICES-NBFC	-1.58
FERTILISERS	-1.83
BANKS-PSU	-1.93
JEWELLERY	-2.10
DEFENCE	-2.11

Major Index Performance

Benchmark Indices	Last	% Change	Prev. High	Prev. Low
Nifty 50	9030	-1.00%	9073	9019
Nifty 50 Futures	9066	-0.97%	9098	9042
Bank NIFTY Futures	20841	-1.18%	21017	20827
NIFTY Free Float Smallcap 100	6774	-0.67%	6816	6754
India Vix	12.27	2.74%	12.36	11.58
USD/INR	65.465	-0.24%	65.625	65.345
Major Indices	Last	% Change	Prev. High	Prev. Low
Nifty Energy	11322	-0.33%	11366	11246
Nifty IT	10783	-0.04%	10832	10711
Nifty Infrastructure	3014	-1.37%	3034	3009
Nifty Financial Services	8473	-1.04%	8514	8462
Nifty Private Bank	11517	-1.08%	11584	11504
Nifty PSU Bank	3241	-1.97%	3284	3234
Nifty FMCG	23391	-1.71%	23756	23333
Nifty Realty	212	0.62%	215	208
Nifty Pharma	10511	0.16%	10525	10373
Nifty PSE	3954	-0.58%	3970	3942
Nifty Metal	3079	-1.29%	3096	3061
Nifty Media	3077	-0.76%	3104	3069
Nifty Auto	9804	-1.60%	9903	9789

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