

Thursday, August 10, 2017

## FII & PRO Are Net Seller In Option, Nifty May Come To 9791 To Its 3 Week Low

### Indian Market Outlook:

The Benchmark Index Nifty on 9<sup>th</sup> August closed at 9908 after making a low of 9893. Nifty closed below its week 2 low of 9920. The next support level of Nifty is 9792 which is its week 3 low.

Bank Nifty last day corrected 225 points from its previous day's closing and closed at 24375 after making a low of 24328. Federal Bank down by 3.56%, Axis Bank by 2.5%, ICICI Bank by 1.66% and Yes Bank by 1.25% were among the major losers in the Banking Index.

The Cash Market Benchmark Index Small Cap was down by 1.78% last day. The Index closed at 7516 after making a low of 7485.

Nifty to open gap down by 21 points at 9887 against yesterday's close of 9908 as per SGX Nifty.

### Results for the day

BHARATFORG	AUSOMENT	HOTELRUGBY	JMCPROJECT	SADBHIN	SUNTECK
BHEL	AVTNPL	HUBTOWN	MINDTECK	SALORAINTL	SURANACORP
63MOONS	BALAJITELE	HERITGFOOD	MOIL	OILCOUNTUB	SURANAIND
DAAWAT	CIMMCO	HFCL	PENPEBS	SASTASUNDR	SGFL
ADANIPOWER	COFFEEDAY	HIKAL	PETRONET	MANAPPURAM	SHALPAINTS
ADANITRANS	BANARISUG	HIMATSEIDE	PFC	PAGEIND	SWELECTES
AGCNET	BARTRONICS	KAJARIACER	MOTHERSUMI	MANPASAND	SYMPHONY
ALCHEM	GAIL	KALYANI	PHILIPCARB	MARATHON	SHILPAMED
ALLCARGO	GANGOTRI	KALYANIFRG	PHOENIXLTD	PANORAMUNI	SHIVAMAUTO
ALLSEC	GESHIP	LOTUSEYE	PILITA	PATSPINLTD	SHK
BOMDYEING	GPPL	KERNEX	RELIGARE	TIMESGTY	TARAJEWELS
DIAPOWER	GREENFIRE	KHAITANELE	MUNJALAU	SMLISUZU	TASTYBITE
ALMONDZ	GREENPOWER	KMSUGAR	PNC	SNOWMAN	SCI
ALPA	GSPL	KOHINOOR	RESPONIND	TPLPLASTEH	TDPOWERSYS
DECCANCE	GTNTEX	MADHAV	PRASGLOFIN	TREEHOUSE	TFL
DEEPAKFERT	ESSELPACK	KRBL	PRECAM	SPCENET	TIIL
ARCHIES	GUJGASLTD	KREBSBIO	PSL	TRIVENI	ZYDUSWELL
BSLIMITED	GULFPETRO	IVP	PTC	SPNTEX	VASCONEQ
ASAHIINDIA	FEDDERELEC	IZMO	ROHLTD	TWL	VENKEYS
BSL	HINDUJAVEN	JAINSTUDIO	ROLLT	UBL	VISAKAIND
BYKE	IFCI	JBFIND	NFL	SRIPIPES	VIVIDHA
DWARKESH	ICIL	LAURUSLABS	QUINTEGRA	STCINDIA	
ASIANHOTNR	IOB	LEEL	RTNINFRA	SUBROS	
ASIANTILES	HANUNG	LIBERTSHOE	RTNPOWER	SUDARSCHERM	
DHANUKA	HATHWAY	JKIL	RUPA	UNIONBANK	

## OPEN INTEREST IN INDEX OPTIONS

FII and PRO have sold 332285 contracts in Index Options in last 10 days. Nifty has corrected 230 points from its recent high of 10138 which it has made on 2<sup>nd</sup> Aug and closed at 9908 last day. Yesterday, FII and PRO has created a combined short position of 85334 contracts which is nearly double the average of 43000 contracts. This data suggest that market may fall further.

Date	FII	PRO	FII+PRO	CLI	DII	Nifty	Bank Nifty
	Net OI Index Options (FII)	Net OI Index Options (PRO)	Combined Position	Net OI Index Options (CLI)	Net OI Index Options (DII)	Close	Close
<b>Average(ADM) 1 Year</b>	<b>22000</b>	<b>30000</b>	<b>43000</b>	<b>43000</b>	<b>271</b>	<b>72</b>	<b>240</b>
<b>Expiry Position</b>	<b>-166332</b>	<b>-165953</b>	<b>-332285</b>	<b>334133</b>	<b>-1848</b>	<b>-113</b>	<b>-547</b>
<b>10 Day' Net Position (A-B)</b>	<b>-166332</b>	<b>-165953</b>	<b>-332285</b>	<b>334133</b>	<b>-1848</b>	<b>-113</b>	<b>-547</b>
<b>(A)9-Aug-17</b>	-188064	-124566	-312630	251137	61492	9908	24375
8-Aug-17	-133234	-94062	-227296	165286	62009	9979	24600
7-Aug-17	-110174	-12175	-122349	61275	61073	10057	24906
4-Aug-17	-111584	2856	-108728	46108	62620	10066	24827
3-Aug-17	-104757	-23550	-128307	67053	61254	10014	24675
2-Aug-17	-92764	-13321	-106085	45031	61054	10082	25055
1-Aug-17	-85982	39845	-46137	-13620	59756	10115	25123
31-Jul-17	-85164	48658	-36506	-24916	61421	10077	25104
28-Jul-17	-73505	18412	-55093	-7660	62753	10015	24811
<b>(B)27-Jul-17</b>	-21732	41387	19655	-82996	63340	10021	24922

### Cash Market Data

DATES	FII	DII	FII+DII
9-Aug-17	-841.44	553.17	-288.27
8-Aug-17	1539.82	798.55	2338.37
7-Aug-17	-199.21	308.15	108.94
4-Aug-17	-853.8	1017.1	163.3
3-Aug-17	24.07	-389.34	-365.27
2-Aug-17	473.72	-232.95	240.77
1-Aug-17	-945.83	1390.65	444.82
31-Jul-17	-1196.94	1768.43	571.49
28-Jul-17	-223.12	424.67	201.55
27-Jul-17	1869.92	-660.03	1209.89

In last 10 days FII and DII were buyers in the cash segment. In combined they have bought stocks worth Rs.4625.59 Crore.

## INTERNATIONAL MARKET UPDATE

Index		Country	LTP	1Day % Change
<b>Developed Markets</b>				
<b>America</b>	S&P 500 Futures	US	2466.75	-0.24%
	Dow Jones Industrial Average	US	22048.70	-0.17%
<b>Europe</b>	DAX Futures	Germany	12145.90	-0.25%
	Euro Stoxx 50 Futures	Eurozone	3472.00	-1.14%
	CAC 40 Futures	Paris	5154.50	-1.25%
	FTSE 100 Futures	London	7440.50	-0.30%
<b>Asia</b>	Nikkei 225 Futures	Japan	19685.00	-0.23%
	S&P/ASX 200 Futures	Australia	5720.50	0.27%
<b>Emerging Markets</b>				
<b>America</b>	iBovespa Futures	Brazil	67698.00	-0.48%
	Hang Seng Futures	China	27264.50	-1.56%
	SET Index	Thailand	1571.70	-0.03%
	KOSPI 200	Korea	306.10	-1.10%
	MSCI Emerging Markets	Singapore	1068.92	-0.89%

## INTERNATIONAL MARKET MORNING UPDATE

In International Markets S&P500 is trading at 2469, recently the Index made high 2488. The Index has been trading in a narrow range of 24 points from 2484 to 2460.

German Index Dax yesterday closed at 12141, recently the Index made a low of 12076. The Index is trading weak from last 1 month. Recent high of the Index is at 12948, the Index has corrected almost 6.40% from its recent high.

MSCI emerging Market Index is trading strong and the Index is trading at 1060, the Index has given a return of 6.89% from its recent low of 1001.60. This shows the buying strength is continued in emerging markets.

## Stocks rising after June Quarter Results

Share Name	Sector	LTP	Capital	After Result Performance	ResultDate
PC JEWELLER	GOLD & JEWELLERY	299	MidCap	18.87%	1-Aug-17
INDIABULLS REAL ESTATE	REALTY	249	MidCap	15.52%	24-Jul-17
RADICO KHAITAN	FMCG AND BEVERAGES	146	SmallCap	13.01%	26-Jul-17
THIRUMALAI CHEMICALS	CHEMICALS	1175	SmallCap	10.76%	22-Jul-17
NAVIN FLUORINE INTERNATIONAL	CHEMICALS	687	SmallCap	9.82%	25-Jul-17
TORRENT POWER	POWER	196	MidCap	7.48%	1-Aug-17
MEGHMANI ORGANICS	CHEMICALS	57	SmallCap	5.40%	8-Aug-17
HERO MOTOCORP	AUTOMOBILES	3884	LargeCap	4.71%	25-Jul-17
RELIANCE INDUSTRIES	ENERGY-OIL & GAS	1599	LargeCap	4.57%	20-Jul-17
RUCHIRA PAPERS	PAPER	160	MiniCap	3.60%	8-Aug-17
VIP INDUSTRIES	Consumer Goods	190	SmallCap	2.20%	3-Aug-17
INTERGLOBE AVIATION	AIRLINES	1303	LargeCap	1.34%	31-Jul-17
IIFL HOLDINGS	FINANCIAL SERVICES	596	LargeCap	1.29%	22-Jul-17

## Major Index Performance

Benchmarks	Last	% Change	Prev. High	Prev. Low
Nifty 50	9908	-0.71%	9970	9893
Nifty 50 Futures	9909	-0.95%	9989	9906
Bank NIFTY Futures	24435	-1.05%	24635	24430
NIFTY Free Float Smallcap 100	7516	-1.78%	7634	7485
India Vix	13.45	5.34%	13.68	10.52
USD/INR	63.875	0.28%	63.880	63.693
Major Indices	Last	% Change	Prev. High	Prev. Low
Nifty Realty	271	-0.50%	276	265
Nifty PSU Bank	3556	-0.39%	3606	3533
Nifty PSE	4071	-0.52%	4129	4058
Nifty Metal	3383	-0.20%	3436	3372
Nifty Financial Services	10022	-0.79%	10082	9997
Nifty Energy	13010	-0.25%	13180	12916
Nifty FMCG	25103	-0.80%	25292	25029
Nifty Auto	10926	-1.73%	11116	10904
Nifty Private Bank	13500	-1.05%	13598	13480
Nifty Infrastructure	3336	-1.08%	3378	3329
Nifty Pharma	8766	-3.94%	9076	8715
Nifty Media	3014	-1.09%	3053	3010
Nifty IT	10614	-0.10%	10655	10594

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### Report Prepared By:

**Vikash Kandoi - NISM-201500086430**