

Tuesday, September 26, 2017

Rupee Weakening And FII & PRO Are Again Short, Market To Feel The Pressure

FII & PRO has again created a short position in Index option for 114990 contracts. Indian Benchmark Index Nifty closed at 9873 after making a low of 9816. The Index was down by 0.92% from its previous day close.

Emerging market currencies weakening further

Indian Rupee took support of its previous week low of 64.75 and closed at 65.12 after making a high of 65.17. If the currency goes above 65.19 it will give breakout of 5 months high, next monthly target of the currency would be at 66.90. If this happens we may see pressure coming in Indian Equity markets as per Dynamic levels Research team.

Emerging Market Currencies	Last	Last % Chg
US Dollar Turkish Lira	3.53	0.89%
US Dollar Mexican Peso	17.81	0.39%
US Dollar Indian Rupee	65.14	0.35%
US Dollar South African Rand	13.29	0.31%
US Dollar Brazil Real	3.13	0.23%
US Dollar Indonesian Rupiah	13,313	0.15%
MSCI Emerging Market Currency	1,640	0.13%
US Dollar Philippine Peso	50.70	0.03%
US Dollar Malaysian Ringgit	4.20	0.00%
US Dollar Russian Ruble	57.45	-0.05%

Note: Performance on 25th Sep till 7:30

The above table is showing that yesterday all currencies have weakened against the dollar.

NIFTY OUTLOOK & OPEN INTEREST IN INDEX OPTION

Yesterday again FII and Pro has created a huge sell position 114990 contracts in Index Options. In last 10 days FII&PRO has created a short position of 383081 contracts and has short position for 283087 contracts.

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
Average(ADM) 1 Year	22000	30000	43000	43000	271	72	240
Expiry Position	-130770	-151461	-282231	283087	-855	-45	-153
10 Day' Net Position (A-B)	-137576	-243187	-380763	381390	-626	-220	-620
25-Sep-17 (A)	-251925	-131156	-383081	312267	70814	9873	24165
22-Sep-17	-203957	-64134	-268091	198242	69848	9964	24369
21-Sep-17	-103476	36560	-66916	-821	67737	10121	24799
20-Sep-17	-122373	68315	-54058	-13680	67737	10141	24965
19-Sep-17	-112961	82346	-30615	-38968	69582	10148	25042
18-Sep-17	-104051	86563	-17488	-52095	69582	10153	25047
15-Sep-17	-109768	71912	-37856	-31727	69582	10085	24844
14-Sep-17	-124420	108587	-15833	-53750	69582	10087	24912
13-Sep-17	-125676	90992	-34684	-35099	69782	10079	24832
12-Sep-17 (B)	-114349	112031	-2318	-69123	71440	10093	24785
11-Sep-17	-125816	67019	-58797	-10178	68974	10006	24672
8-Sep-17	-159773	41225	-118548	48034	70513	9935	24371
7-Sep-17	-160883	39560	-121323	51537	69785	9930	24305
6-Sep-17	-157964	16562	-141402	71746	69655	9916	24279
5-Sep-17	-157177	28181	-128996	59340	69655	9952	24328
4-Sep-17	-152462	13723	-138739	68683	70055	9913	24237
1-Sep-17	-134608	44677	-89931	19835	70095	9974	24434
31-Aug-17	-121155	20305	-100850	29180	71669	9918	24318

Cash Market Data

The cash market benchmark Index Small cap fell by 2.34% yesterday and closed at 7528 after making low of 7359.

DATES	FII	DII	FII+DII
25-Sep-17	-1249.45	1010	-239.47
22-Sep-17	-1241.73	521.17	-720.56
21-Sep-17	-1204.95	1416.6	211.6
20-Sep-17	-1185.44	946.23	-239.21
19-Sep-17	-1719.62	-77.68	-1797.3
18-Sep-17	-96.92	775.61	678.69
15-Sep-17	418.86	125.55	544.41
14-Sep-17	-1334.23	793.31	-540.92
13-Sep-17	-826.77	725.9	-100.87

In last 10days, FII and DII in combined have sold stocks worth Rs. 2203.63 Crore in cash segment.

Sector Performance

Smallcap recovered 169 points from its low of 7359 and closed at 7528. Thus sector's which has gained highest are best sector to invest.

Major Sector	Low %
FINANCIAL SERVICES	3.16%
IT	3.02%
CHEMICALS	3.02%
FMCG-FOOD	2.79%
REALTY	2.66%
PHARMA	2.63%
ENERGY-OIL & GAS	2.61%
AUTOMOBILES & AUTO PARTS	2.55%
CEMENT & CEMENT PRODUCTS	2.51%
INDUSTRIAL MANUFACTURING	2.46%
FMCG	2.45%
INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	2.42%
POWER	2.39%
METALS AND MINING	2.34%
BANKS-PRIVATE AND PSU	2.31%
TEXTILES AND APPAREL	2.19%
FERTILISERS	2.02%
Minor Sector	Low %
CARBON	4.09%
HOME APPLIANCES	3.66%
CONSUMER GOODS	3.60%
INTERIOR CONSTRUCTION	3.21%
TRANSPORTATION LOGISTICS	3.20%
SERVICES	3.16%
ELECTRICAL EQUIPMENT	2.96%
FILMS	2.84%
MEDIA-TV AND NEWSPAPER	2.70%
PAPER	2.59%
HOTELS AND LEISURE	2.53%
BEVERAGES	2.47%
GOLD & JEWELLERY	2.24%
PACKAGING	2.17%
DEFENCE	2.09%
HEALTHCARE SERVICES	2.07%
AIRLINES	1.83%
SUGAR	1.59%
TELECOM	1.56%

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