



Dynamic Levels Morning Report

FII & PRO Have Sold More Than 1 Lakh Contracts In Index Options On Last Friday Indicating Further Weakness In The Market

Monday, July 22, 2019

FII & PRO have sold more than 1 Lakh contracts in Index options on last Friday indicating further weakness in the market. Indian markets tumbled last week as Nifty fell sharply more than 300 points from its high of 11707 to make a low of 11399 and finally closed at 11419 down by 1.15% from its previous close. Last week the Index also broke its important support level of 11461, selling was supported by FII & PRO as their have sold more than 188000 contracts in last 2 days suggesting further weakness in the market up to 11100 levels.

Cash benchmark Index Small cap also fell sharply more than 250 points from its high of 6096 to make a low of 5844 and finally closed at 5855 down by 3.65% from its previous week close.

Sector Analysis:

Last week market was completely volatile and ended in negative note. Following the market's sentiment major and minor sector also ended in red.

The companies which have outperformed in a volatile market were Filatex India (Textiles and Apparel) by 31.40%, Windsor Machines (Industrial Manufacturing) by 17.83%.

Instrument	LTP
US 10 Year T-Note Futures	127.45
S&P 500 Futures	2976.62
US Dollar Index Futures	96.863

The US 10 Year T-Note is trading at 127.45. The Bond has crucial support at 117.42 made on 5th Nov 2018.

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Open Interest Analysis

FII & PRO are the major players in the Derivatives segment and have an upper hand in the market and their position provides direction to the market. In the July month expiry, they have started with the position of (-47429) contracts in Index option (both FII & PRO combined) when Nifty spot was trading at 11842. As on last trading day, they have a net position of (-248274). Thus they have sold 200845 contracts in the current July expiry.



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Index Options

	FII	PRO	FII+PRO	Client	DII	Nifty	Bank Nifty
Date	Net OI Index Options (FII)	Net OI Index Options (PRO)	Combined Position	Net OI Index Options (CLI)	Net OI Index Options (DII)	Close	Close
			FII and PRO in combined have sold 110299 contracts in Index Options in the last trading day				
19-Jul-19	-97712	-150562	-248274 (Net OI Till Date)	300117	-51843	11419	29770
18-Jul-19	-61075	-76900	-137975	188618	-50643	11597	30431
17-Jul-19	-21685	-38197	-59882	109725	-49843	11688	30736
16-Jul-19	-41021	-62233	-103254	160287	-57033	11663	30571
15-Jul-19	-40271	-95342	-135613	192113	-56500	11588	30446
12-Jul-19	-44511	-81847	-126538	182858	-56500	11553	30601
11-Jul-19	-56070	-80672	-136742	194244	-57502	11583	30717
10-Jul-19	-68454	-288183	-356637	414139	-57502	11499	30522
9-Jul-19	-46294	-242821	-289115	346930	-57815	11556	30569
8-Jul-19	-27207	-257913	-285120	343308	-58188	11559	30604
5-Jul-19	-3082	-138432	-141514	197692	-56178	11811	31476
4-Jul-19	3695	-57296	-53601	113915	-60314	11947	31472
3-Jul-19	-37215	-43637	-80852	140450	-59598	11917	31382
2-Jul-19	-37891	-42052	-79943	139565	-59622	11910	31283
1-Jul-19	-39369	-57775	-97144	156766	-59622	11866	31372
28-Jun-19	-32655	-87894	-120549	179128	-58579	11789	31105
27-Jun-19	-4203	-43226	-47429(Open OI)	104908	-57479	11842	31270

Cash Market Data

DATES	FII	DII	FII+DII
19-Jul-19	-950.15	733.92	-216.23
18-Jul-19	-1404.86	329.05	-1075.81
17-Jul-19	-16.97	208.88	191.91
16-Jul-19	-444.99	637.71	192.72
15-Jul-19	-216.44	591.72	375.28
12-Jul-19	-850.11	940.12	90.01
11-Jul-19	-316.86	719.74	402.88
10-Jul-19	-604.94	667.40	62.46
9-Jul-19	-674.26	710.91	36.65
8-Jul-19	-401.99	321.13	-80.86

In last 10 days, FII and DII in combined have sold stocks in cash segment worth Rs.20.99 Crores.

Sector performance as on last week

Major Sector	Weekly % Chg
FMCG	-0.10%
ENERGY-OIL & GAS	-2.03%
PHARMA	-2.34%
POWER	-2.68%
CEMENT & CEMENT PRODUCTS	-2.80%
INDUSTRIAL MANUFACTURING	-2.80%
METALS AND MINING	-2.91%
FINANCIAL SERVICES	-2.97%
REALTY	-2.99%
FMCG-FOOD	-3.09%
FERTILISERS	-3.24%
CHEMICAL	-3.63%
INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	-4.00%
TEXTILES AND APPAREL	-4.06%
IT	-4.53%
AUTOMOBILES & AUTO PARTS	-5.57%
BANKS PSU	-5.67%
Minor Sector	Weekly % Chg
AIRLINES	7.82%
DEFENCE	-0.40%
ELECTRICAL EQUIPMENT	-1.76%
PAPER	-1.76%
GOLD & JEWELLERY	-2.23%
HEALTHCARE SERVICES	-2.38%
FILMS	-2.38%
BEVERAGES	-2.59%
TRANSPORTATION LOGISTICS	-2.87%
HOME APPLIANCES	-3.08%
TELECOM	-3.65%
CONSUMER GOODS	-3.73%
INTERIOR CONSTRUCTION	-3.83%
SERVICES	-4.09%
HOTELS AND LEISURE	-4.11%
MEDIA-TV AND NEWSPAPER	-4.88%
PACKAGING	-5.52%
CARBON	-7.52%
SUGAR	-8.16%

Small Cap Gainers in the last week

Major Sector & Minor Sector

Company Name	Sector	LTP	Weekly % Chg
JK LAKSHMI CEMENT	CEMENT & CEMENT PRODUCTS	349.95	5.41%
WINDSOR MACHINES	INDUSTRIAL MANUFACTURING	24.45	17.83%
FINOLEX INDUSTRIES	INDUSTRIAL MANUFACTURING	524.95	4.44%
GREAVES COTTON	INDUSTRIAL MANUFACTURING	137.70	5.56%
CAN FIN HOMES	FINANCIAL SERVICES	388.15	4.10%
CAPRI GLOBAL CAPITAL	FINANCIAL SERVICES	161.85	5.06%
FILATEX INDIA	TEXTILES AND APPAREL	48.75	31.40%
MAHARASHTRA SEAMLESS	METALS AND MINING	427.60	3.21%
ICICI SECURITIES	FINANCIAL SERVICES	225.05	3.00%
CCL PRODUCTS INDIA	BEVERAGES	245.95	2.97%
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TEJAS NETWORKS	TELECOM	134.80	2.28%
MEP INFRASTRUCTURE DEVELOPERS	SERVICES	32.50	3.67%
TV TODAY NETWORK	MEDIA-TV AND NEWSPAPER	283.25	2.94%

Large Cap Gainers & Losers in the current week

Gainers			
Company Name	LTP	% Chg	
HDFC ASSET MANAGEMENT COMPANY	2318.40	19.14%	
INFOSYS	785.40	8.07%	
INTERGLOBE AVIATION	1462.95	7.82%	
HINDUSTAN PETROLEUM CORPORATION	292.25	3.82%	
SUN PHARMACEUTICALS INDUSTRIES	421.35	3.35%	
Losers			
Company Name	LTP	% Chg	
YES BANK	83.25	-11.62%	
MAHINDRA & MAHINDRA	571.30	-9.59%	
THE NEW INDIA ASSURANCE COMPANY	129.30	-7.97%	
AUROBINDO PHARMA	552.40	-7.28%	
HERO MOTOCORP	2387.40	-7.10%	

Mid Cap Gainers & Losers in the current week

Gainers			
Company Name	LTP	% Chg	
GUJARAT STATE PETRONET	208.30	5.76%	
THERMAX	1100.15	5.57%	
HATSUN AGRO PRODUCT	745.65	5.08%	
JSW ENERGY	72.20	4.49%	
SANOFI INDIA	6022.30	4.36%	
Losers			
Company Name	LTP	% Chg	
RBL BANK	500.40	-21.92%	
ALLAHABAD BANK	41.00	-13.04%	
EDELWEISS FINANCIAL SERVICES	151.80	-12.28%	
NLC INDIA LIMITED	61.10	-11.77%	
MINDTREE	667.60	-11.24%	

Results this week

Company	Result Date	Company	Result Date
United Spirits Limited	22-Jul-19	Control Print Limited	23-Jul-19
Lakshmi Machine Works Limited	22-Jul-19	SBI Life Insurance Company Limited	23-Jul-19
Dewan Housing Finance Corporation Limited	22-Jul-19	GE Power India Limited	23-Jul-19
Oriental Bank of Commerce	22-Jul-19	Oriental Hotels Limited	23-Jul-19
Can Fin Homes Limited	22-Jul-19	Praj Industries Limited	23-Jul-19
Hindustan Media Ventures Limited	22-Jul-19	Schaeffler India Limited	23-Jul-19
TVS Motor Company Limited	22-Jul-19	TECIL Chemicals and Hydro Power Limited	23-Jul-19
Aptech Limited	22-Jul-19	Kajaria Ceramics Limited	23-Jul-19
Kotak Mahindra Bank Limited	22-Jul-19	Shanthi Gears Limited	23-Jul-19
ICICI Securities Limited	22-Jul-19	Hindustan Unilever Limited	23-Jul-19
GlaxoSmithKline Pharmaceuticals Limited	22-Jul-19	NIIT Technologies Limited	23-Jul-19
Just Dial Limited	22-Jul-19	JK Paper Limited	23-Jul-19
Wendt (India) Limited	22-Jul-19	Larsen & Toubro Limited	23-Jul-19
Cupid Limited	22-Jul-19	Rushil Decor Limited	23-Jul-19
Mastek Limited	22-Jul-19	SKF India Limited	23-Jul-19
Coromandel International Limited	22-Jul-19	Mahindra & Mahindra Financial Services Limited	23-Jul-19
Allsec Technologies Limited	22-Jul-19	HDFC Life Insurance Company Limited	23-Jul-19
Srikalahasthi Pipes Limited	22-Jul-19	Poddar Pigments Limited	23-Jul-19
Sundaram Clayton Limited	23-Jul-19	Nucleus Software Exports Limited	23-Jul-19
Ponni Sugars (Erode) Limited	23-Jul-19	Everest Industries Limited	23-Jul-19
Jyothy Laboratories Limited	23-Jul-19	Indian Overseas Bank	23-Jul-19
Torrent Pharmaceuticals Limited	23-Jul-19	CRISIL Limited	23-Jul-19
Linde India Limited	23-Jul-19	HT Media Limited	23-Jul-19
Asian Hotels (North) Limited	23-Jul-19	DCM Shriram Limited	23-Jul-19
Zee Entertainment Enterprises Limited	23-Jul-19		



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