



FII & PRO Have Carried Short Position Of 2.20 Lakh Contracts In Index Option, Suggesting Further Fall In The Market

Friday, May 24, 2019

FII & PRO have carried short position of 2.20 lakh contracts in index option, suggesting further fall in the market. Yesterday Nifty fell sharply by more than 400 points from its high of 12041 to make a low of 11614. Nifty finally closed at 11657.

Nifty PE multiple has made an all-time high of 29.50 and yesterday it was 29.02, which is also suggesting further weakness in the market. As for now, 12050 levels may act resistance for the market.

Sector Analysis:

Yesterday, Market opened gap up but ended in red at close. The major sectors which moved the highest were Infrastructure Construction & Engineering up by 1.75% and Cement & Cement Products, Industrial Manufacturing, Financial Services and Energy-Oil & Gas performed slightly well. Minor sectors which moved the highest were Interior Construction up by 1.24% and Media-TV & Newspaper, Defence, Electrical Equipment and Paper also performed slightly well.

In Major sector small cap stocks which gained were Bf Utilities (14.02%), Welspun Enterprises (8.85%) and Bf Investment (13.75%).

In Minor sector small cap stocks which gained were Rushil Decor (17.14%), Kei Industries (5.08%) and Alankit (5.88%).



Dynamic Levels Morning Report

Instrument	LTP
US 10 Year T-Note Futures	124.90
S&P 500 Futures	2827.88
US Dollar Index Futures	97.750

The US 10 Year T-Note is trading at 124.90. The Bond has crucial support at 117.42 made on 5th Nov 2018.

The US Dollar Index is trading at 97.750.

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 May month expiry, they have started with the position of (-79551) contracts in Index option (both FII & PRO combined) when Nifty spot was trading at 11642. Yesterday they had carry forward (-220410) contracts for the May monthly expiry. On 23rd May (yesterday) they have sold 58423 contracts. For further detail check the Open Interest table below.

Index Options

FII+PRO in combined have sold 140859 contracts in Index Options in the current monthly expiry

	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+PRO in combined have sold 140859 contracts in Index Options in the current monthly expiry				
23-May-19	-130776	-89634	-220410(Net Open Interest Till Date)	275380	-54970	11657	30409
22-May-19	-143632	-18355	-161987	211380	-49393	11738	30527
21-May-19	-138244	-2023	-140267	189330	-49063	11709	30308
20-May-19	-75350	13492	-61858	114013	-52155	11828	30760
17-May-19	-62957	21428	-41529	95008	-53479	11407	29450
16-May-19	-73475	13607	-59868	115035	-55167	11257	28855
15-May-19	-115264	-132304	-247568	302850	-55282	11157	28616
14-May-19	-107563	-44420	-151983	207285	-55302	11222	28829
13-May-19	-102691	-85242	-187933	243242	-55309	11148	28660
10-May-19	-102032	-27272	-129304	185227	-55923	11279	29040
9-May-19	-67291	-32363	-99654	155597	-55943	11302	28885
8-May-19	-95923	-208865	-304788	360741	-55953	11359	28994
7-May-19	-66330	-174251	-240581	296134	-55553	11498	29288
6-May-19	-34880	-82144	-117024	171577	-54553	11598	29618
3-May-19	-27442	-32804	-60246	119621	-59375	11712	29954
2-May-19	-55306	-25491	-80797	140172	-59375	11725	29709
30-Apr-19	-54438	-53531	-107696	167344	-59375	11748	29765
26-Apr-19	-33819	16025	-17794	77164	-59370	11754	30013
25-Apr-19	-43803	-35748	-79551 (Open OI)	138907	-59356	11642	29561

Cash Market Data

DATES	FII	DII	FII+DII
23-May-19	1352.20	-593.54	758.66
22-May-19	-965.02	-157.75	-1122.77
21-May-19	1185.44	-1090.32	95.12
20-May-19	1734.45	-542.71	1191.74
17-May-19	-1057.82	1809.76	751.94
16-May-19	-953.23	948.00	-5.23
15-May-19	-1142.44	671.77	-470.67
14-May-19	-2011.85	2242.91	231.06
13-May-19	-1056.01	1057.91	1.90
10-May-19	-1245.14	1057.42	-187.72

In last 10 days, FII and DII in combined have bought stocks in cash segment worth Rs.1244.03 Crores.

Sector Performance as on 23rd May, 2019

Major Sector	Daily Chg%
INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	1.75%
CEMENT & CEMENT PRODUCTS	0.86%
INDUSTRIAL MANUFACTURING	0.63%
FINANCIAL SERVICES	0.60%
ENERGY-OIL & GAS	0.56%
POWER	0.06%
REALTY	0.04%
IT	-0.10%
METALS AND MINING	-0.23%
BANKS-PRIVATE AND PSU	-0.26%
CHEMICAL	-0.31%
FERTILISERS	-0.46%
FMCG	-0.53%
FMCG-FOOD	-0.62%
AUTOMOBILES & AUTO PARTS	-0.63%
TEXTILES AND APPAREL	-0.73%
PHARMA	-0.84%
Minor Sector	Daily Chg %
INTERIOR CONSTRUCTION	1.24%
MEDIA-TV AND NEWSPAPER	0.64%
DEFENCE	0.53%
ELECTRICAL EQUIPMENT	0.46%
PAPER	0.44%
SERVICES	0.41%
AIRLINES	0.33%
TRANSPORTATION LOGISTICS	-0.02%
CONSUMER GOODS	-0.14%
HOTELS AND LEISURE	-0.19%
PACKAGING	-0.23%
HOME APPLIANCES	-0.35%
HEALTHCARE SERVICES	-0.61%
TELECOM	-0.61%
GOLD & JEWELLERY	-0.77%
BEVERAGES	-0.81%
CARBON	-0.99%
FILMS	-1.03%
SUGAR	-1.45%

Major Sector & Minor Sector stocks Price Performance as on 23rd May, 2019

Major Sector

Company Name	Sector	LTP	% Change
BF UTILITIES	INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	207	14.02%
WELSPUN ENTERPRISES	INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	129	8.85%
KNR CONSTRUCTIONS	INFRASTRUCTURE CONSTRUCTION AND ENGINEERING	260	5.26%
PRISM JOHNSON LIMITED	CEMENT & CEMENT PRODUCTS	93	4.90%
BIRLA CORPORATION	CEMENT & CEMENT PRODUCTS	608	4.13%
PRAJ INDUSTRIES	INDUSTRIAL MANUFACTURING	137	4.86%
ACTION CONSTRUCTION EQUIPMENT	INDUSTRIAL MANUFACTURING	100	4.17%
BF INVESTMENT	FINANCIAL SERVICES	256	13.75%
JM FINANCIAL	FINANCIAL SERVICES	88	3.77%
MAHANAGAR GAS	ENERGY-OIL & GAS	877	3.23%
SEAMEC	ENERGY-OIL & GAS	476	2.84%
KALPATARU POWER TRANSMISSION	POWER	509	3.69%
ANANT RAJ	REALTY	30	3.95%
APTTECH	IT	141	4.38%
INTELLECT DESIGN ARENA	IT	239	3.91%
MISHRA DHATU NIGAM	METALS AND MINING	136	5.61%
Rushil Decor	INTERIOR CONSTRUCTION	685	17.14%
ASIAN GRANITO INDIA	INTERIOR CONSTRUCTION	249	5.89%
HSIL	INTERIOR CONSTRUCTION	271	3.04%
KEI INDUSTRIES	ELECTRICAL EQUIPMENT	468	5.08%
ALANKIT	SERVICES	36	5.88%
REDINGTON INDIA	SERVICES	96	3.28%

Mid cap Gainers & Losers as on 23rd May, 2019

Gainers		
Company Name	LTP	% Chg
RELIANCE NIPPON LIFE ASSET MANAGEMENT	234.50	7.49%
BHARAT FINANCIAL INCLUSION LTD	1002.45	5.49%
DISH TV INDIA	30.45	5.00%
JM FINANCIAL	88.00	3.77%
ASTRAL POLY TECHNIK	1238.15	3.74%
Losers		
Company Name	LTP	% Chg
STERLITE TECHNOLOGIES	148.70	-8.10%
RELIANCE INFRASTRUCTURE	114.45	-5.69%
EDELWEISS FINANCIAL SERVICES	172.75	-5.16%
CENTRAL BANK OF INDIA	25.05	-4.93%
ADITYA BIRLA FASHION AND RETAIL	193.80	-4.41%

Large cap Gainers & Losers as on 23rd May, 2019

Gainers		
Company Name	LTP	% Chg
ADANI PORTS AND SPECIAL ECONOMIC ZONE	408	5.60%
ZEE ENTERTAINMENT ENTERPRISES	360	5.33%
INDUSIND BANK	1599	5.26%
IDEA CELLULAR	13	4.94%
DLF	181	3.91%
Losers		
Company Name	LTP	% Chg
BAJAJ FINANCE	3378	-2.06%
SUN PHARMACEUTICALS INDUSTRIES	413	-1.96%
TATA STEEL	465	-1.75%
TITAN COMPANY	1220	-1.68%
OIL & NATURAL GAS CORPORATION	174	-1.61%

Results Today

The Grob Tea Company Limited	Eros International Media Limited
Xchanging Solutions Limited	Dwarikesh Sugar Industries Limited
Southern Petrochemicals Industries Corporation Limited	Cantabil Retail India Limited
Spacenet Enterprises India Limited	Bhagyanagar Properties Limited
S. P. Apparels Limited	Bhagyanagar India Limited
Surana Telecom and Power Limited	Aarvee Denims & Exports Limited
Surana Solar Limited	A2Z Infra Engineering Limited
Sun TV Network Limited	Healthcare Global Enterprises Limited
Sundaram Multi Pap Limited	TVS Srichakra Limited
Sterling Tools Limited	Rane (Madras) Limited
SEL Manufacturing Company Limited	Sarla Performance Fibers Limited
Ramco Industries Limited	MEP Infrastructure Developers Limited
Religare Enterprises Limited	Indraprastha Gas Limited
Sanghvi Movers Limited	Goldiam International Limited
Oil Country Tubular Limited	General Insurance Corporation of India
Proseed India Limited	eClerx Services Limited
Praxis Home Retail Limited	DPSC Limited
Mandhana Industries Limited	3P Land Holdings Limited
Industrial Investment Trust Limited	Amrutanjan Health Care Limited
Goldstone Technologies Limited	



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