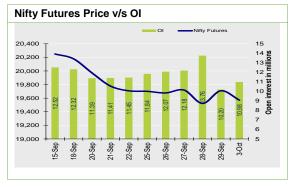


Nifty Snapshot							
Close	Prv Cl.	Ab chg	% chg				
19,528.75	19,638.30	-109.55	-0.56				
19,571.50	19,709.00	-137.50	-0.70				
10.98	10.20	0.79	7.71				
116732	153684	-36952	-24.04				
42.75	70.70	-27.95	-39.5				
0.93	1.02	-0.09	-9.2				
	Close 19,528.75 19,571.50 10.98 116732 42.75	Close Prv Cl. 19,528.75 19,638.30 19,571.50 19,709.00 10.98 10.20 116732 153684 42.75 70.70	Close Prv Cl. Ab chg 19,528.75 19,638.30 -109.55 19,571.50 19,709.00 -137.50 10.98 10.20 0.79 116732 153684 -36952 42.75 70.70 -27.95				



Institutional Activity in previous trading session						
(in Rs cr.)	Buy	Sell	Net			
Index Futures	2324.20	4163.53	-1839.33			
Index Options	1296512.43	1288630.37	7882.06			
Stock Futures	13391.08	15283.50	-1892.42			
Stock Options	16991.46	17163.46	-172.00			
FII Cash	9,714.68	11,748.82	-2,034.14			
DII Cash	9,223.41	7,862.39	1,361.02			
Net FII Activity	(in Rs cr.)					

, (
Date	ldx Fut	Stk Fut	ldx Opt	Cash				
3-Oct	-1839.3	-1892.4	7882.1	-2034				
29-Sep	-700.7	1716.4	-25751.4	-1686				
28-Sep	-3893.3	-7740.7	-2034.7	-3364				
27-Sep	-1188.9	864.2	1081.9	-354				
26-Sep	-358.7	-1197.2	-30604.7	-693				
25-Sep	-1466.0	2339.4	918.7	-2333				

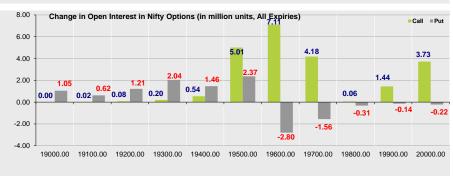
Technical Pivot (Intraday):							
	S2	S1	PIVOT	R1	R2		
NIFTY	19470	19520	19590	19640	19710		
BANKNIFTY	44375	44500	44625	44745	44870		

Summary

- Indian markets closed on a negative note where selling was mainly seen in Banking, Automobile, Metals sectors. Nifty Oct Future closed at 19571.50 (down 137.50 points) at a premium of 42.75 pts to spot.
- FIIs were net sellers in Cash to the tune of 2034.14 Cr and were net sellers in index futures to the tune of 1839.33 Cr.
- India VIX increased by 3.16% to close at 11.79 touching an intraday high of 12.41.

Open Interest in Nifty Options:





- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen at 19500, 19400, 19300 strike Puts and at 19500, 19600, 19700 strike Calls indicating that the market is likely to remain range-bound in the near term.
- Highest OI build-up is seen at 20000 strike Calls and 19500 strike Puts, to the tune of 13.80mn and 15.43mn respectively.

Outlook on Nifty:

Index is likely to open on a negative note today and is likely to remain rangebound during the day.

(Price is in Rs: OI is in million units: Price cha and	d OI cha are in percentage) NR RESEARCH

Fresh Longs seen in:					Fresh Shorts seen in:	sh Shorts seen in:			
Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	OI Chg
MGL	1115.6	8.0	2.8	49.1	COROMANDEL	1149.0	-0.2	1.4	14.3
MARICO	573.6	1.6	11.5	12.5	IBULHSGFIN	184.1	-1.5	64.5	10.2
POLYCAB	5407.4	0.5	2.5	10.1	INDIACEM	234.3	-0.2	19.3	10.1
Short Covering seen in:					Long Unwinding seen in	:			
Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	OI Chg
APOLLOTYRE	373.9	0.8	10.9	-5.8	MARUTI	10372.7	-2.7	2.7	-6.2
NAVINFLUOR	3841.5	1.4	1.2	-5.3	MCX	1965.7	-4.1	3.4	-4.7
IRCTC	708.1	3.4	12.7	-4.7	BALKRISIND	2527.2	-0.9	1.8	-4.4



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)					
Symbol	Highest CE OI	Highest PE OI	СМР		
ADANIPORTS	900	800	837		
ADANIENT	2500	2000	2397		
ASIANPAINT	3400	3100	3185		
AXISBANK	1060	1000	1044		
BAJAJ-AUTO	5100	5000	5047		
BAJAJFINSV	1600	1500	1567		
BAJFINANCE	8000	7500	7995		
BHARTIARTL	950	900	927		
BPCL	400	340	344		
BRITANNIA	4700	4400	4519		
CIPLA	1200	1200	1187		
COALINDIA	300	290	293		
DIVISLAB	4000	3700	3742		
DRREDDY	5600	5300	5484		
EICHERMOT	3500	3300	3356		
GRASIM	2000	1900	1930		
HCLTECH	1300	1200	1234		
HDFCBANK	1600	1500	1518		
HDFCLIFE	650	600	636		
HEROMOTOCO	3200	3000	3016		
HINDALCO	500	450	483		
HINDUNILVR	2500	2500	2477		
ICICIBANK	1000	950	946		
ITC	450	440	441		
INDUSINDBK	1500	1400	1444		

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)						
Symbol	Highest CE OI	Highest PE OI	СМР			
INFY	1500	1400	1419			
IOC	95	90	91			
JSWSTEEL	800	750	773			
KOTAKBANK	1800	1700	1735			
LT	3100	3000	3071			
LTIM	5500	5000	5231			
M&M	1600	1500	1547			
MARUTI	11000	10000	10373			
NESTLEIND	23000	22000	22436			
NTPC	250	235	242			
ONGC	190	180	185			
POWERGRID	200	200	200			
RELIANCE	2400	2300	2328			
SBILIFE	1400	1300	1301			
SBIN	600	600	604			
SUNPHARMA	1200	1100	1149			
TATACONSUM	900	850	875			
TATAMOTORS	650	600	623			
TATASTEEL	130	120	128			
TCS	3600	3400	3509			
TECHM	1300	1200	1224			
TITAN	3300	3100	3211			
ULTRACEMCO	8500	8000	8351			
UPL	650	600	611			
WIPRO	420	400	407			



Wednesday, October 04, 2023



OI against MWPI	_			
Symbol	MWPL	Open Interest	Limit for next day	% OI
IBULHSGFIN	89610825	88617600	Ban	99%
DELTACORP	35709031	32172000	1751579	90%
MCX	10180563	8949600	721934	88%
MANAPPURAM	109688743	96372000	7832305	88%
BHEL	256482590	201022500	42635960	78%
HINDCOPPER	65482129	50779300	11428722	78%
PNB	591377974	448240000	113569075	76%
NMDC	229794455	172359000	45945732	75%
RBLBANK	119927306	89295000	24635940	74%
SAIL	289139949	215040000	59642951	74%
BALRAMCHIN	23040698	16668800	5219863	72%
L&TFH	168147913	119260336	40480181	71%
INDIACEM	44366511	30331100	11817085	68%
INDUSTOWER	166969318	109820000	48800852	66%
ZEEL	184440627	115716000	59502595	63%
GNFC	18282414	11443900	5924393	63%
SUNTV	19704232	12177000	6542020	62%
CANBK	134484114	82752300	45007608	62%
GRANULES	28066846	17252000	9411503	61%
METROPOLIS	5142957	3154400	1731409	61%
IDFCFIRSTB	796349193	483705000	272826733	61%
VEDL	236487054	140210000	84452701	59%
LICHSGFIN	60244101	34454000	22777895	57%
AMBUJACEM	146036127	82206000	56528320	56%
MGL	13335005	7485600	5182654	56%
HINDPETRO	127940594	70950600	50592964	55%
PEL	23951791	13253250	9500951	55%
NATIONALUM	178967755	98557500	71461867	55%
CHAMBLFERT	32829989	18017700	13170789	55%
IEX	177845485	97076250	71876960	55%
RECLTD	249446067	133856000	103117763	54%
GLENMARK	30110093	16115300	12489288	54%
AARTIIND	40851736	21810000	16999149	53%

OI against MWP	PL			
Symbol	MWPL	Open Interest	Limit for next day	% OI
BANKBARODA	372635498	197940600	156063123	53%
ABFRL	83537114	43791800	35568458	52%
UPL	101555650	51981800	44496067	51%
BANDHANBNK	193348108	98097500	85583202	51%
NAVINFLUOR	7058383	3563550	3141913	50%
	<u> </u>	<u> </u>		



Derivative Recommendations:

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
GNFC Future	Buy	614	655	602	Positional	Open
IEX 135 CE	Buy	5	10	2.5	Positional	Open



Derivatives Daily

Wednesday, October 04, 2023

FROM THE EQUITY DERIVATIVE DESK:

NIRAV HARISH CHHEDA

AVP - DERIVATIVES AND TECHNICAL RESEARCH E-Mail: nirav.chheda@nirmalbang.com

Tel no: 6273-8199/8000

AMIT BHUPTANI

DERIVATIVES AND TECHNICAL RESEARCH ANALYST

E-Mail: amit.bhuptani@nirmalbang.com

Tel no: 6273-8242/8000

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