

Nifty Snapshot								
	Close	Prv Cl.	Ab chg	% chg				
Spot	25,127.95	24,964.25	163.70	0.66				
Futures	25,221.50	25,049.55	171.95	0.69				
OI(mlshr)	15.52	15.88	-0.36	-2.26				
Vol (lots)	168763	143845	24918	17.32				
COC	93.55	85.30	8.25	9.7				
PCR-OI	0.90	0.84	0.07	7.8				

### Nifty Futures Price v/s OI



Institu	itional	Activi	ity in pre	viou	ıs tra	ding	ses	sion	
(in Rs cr.	)		Buy	Sell				Net	
Index Futures		24	2431.73		2272.31			159.42	
Index Options		168	1681258.16		1687747.51		-6489.35		
Stock Fu	itures	21	21228.94		21508.50		-	279.56	
Stock Options		41	41115.73		44856.33		-3	-3740.60	
FII Cash		9,3	9,364.16		13,095.75		-3,731.59		
DII Cash		11,	11,597.52		9,319.43		2,278.09		
Net FII A	ctivity	(in Rs	s cr.)						
Date	ldx	Fut	Stk Fut		Idx Opt			Cash	
14-Oct	159	9.4	-279.6		-6489.4			-3732	
11-Oct	316	6.1	3322.2		24161.4			-4163	
10-Oct	-166	3.6	-1574.6		-21000.8		3	-4927	
9-Oct	-365	52.7	-2154.4		-36408.7		7	-4563	
8-Oct	-244	7.6	-1258.4		6886.0			-5730	
7-Oct	-798	37.2	5274.8		-15329.3		3	-8293	
Technica	al Pivo	t (Intra	aday):						
		S2	S1	PI\	/от	R	1	R2	

25100

51615

25180

51855

25300

52285

25380

52530

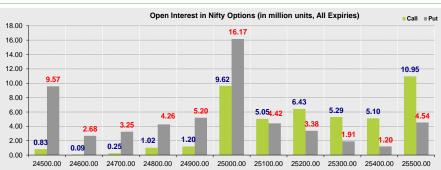
24980

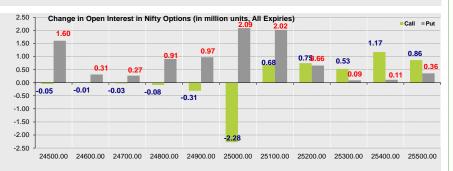
51185

# Summary

- Indian markets closed on a positive note where buying was mainly seen in Banking, Information Technology, Financial Services sectors. Nifty Oct Futures closed at 25221.50 (up 171.95 points) at a premium of 93.55 pts to spot.
- FIIs were net sellers in Cash to the tune of 3731.59 Cr and were net buyers in index futures to the tune of 159.42 Cr.
- India VIX decreased by 1.70% to close at 13.00 touching an intraday high of 13.74.

# **Open Interest in Nifty Options:**





- The above second chart shows previous trading day's change in Nifty options where Addition in OI were seen in 25500, 25400, 25300, 25200 strike Calls and at 24900, 25000, 25100, 25200 strike Puts indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 25500 strike Calls and 25000 strike Puts, to the tune of 10.95mn and 16.17mn respectively.

### **Outlook on Nifty:**

Index is likely to open on a flattish note today and is likely to remain positive during the day.

Fresh Longs seen in:					Fresh Shorts seen in:					
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
INDIAMART	3058.5	1.0	2.2	23.0	TATACHEM	1106.4	-7.2	13.9	28.5	
POLYCAB	7521.1	0.6	2.7	6.9	IEX	196.5	-4.0	73.2	17.3	
PERSISTENT	5633.5	2.7	2.2	6.1	BANDHANBNK	200.8	-4.9	114.3	14.5	
Short Covering seen in:					Long Unwinding seen in:	:				
Scrip Price Price OI OI Chg				Scrip	Price	Price chg	OI	Ol Chg		
FEDERALBNK	197.1	4.9	73.2	-12.3	ZYDUSLIFE	1136.1	-0.5	18.3	-9.3	
IPCALAB	1689.8	2.1	2.2	-7.7	VOLTAS	1798.2	-0.1	6.9	-3.9	
BANKNIFTY	52042.8	1.3	3.4	-6.3	BERGEPAINT	571.2	-0.3	11.6	-2.7	

# Derivatives Daily

NIFTY

BANKNIFTY



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)									
Symbol	Highest CE OI	Highest PE OI	СМР						
ADANIPORTS	1500	1400	1416						
ADANIENT	3200	3100	3114						
ASIANPAINT	3400	3000	3046						
AXISBANK	1300	1200	1170						
BAJAJ-AUTO	13000	11500	11956						
BAJAJFINSV	2000	1900	1876						
BAJFINANCE	8000	7000	7243						
BHARTIARTL	1740	1600	1703						
BPCL	380	330	342						
BRITANNIA	6200	6000	5992						
CIPLA	1700	1500	1607						
COALINDIA	500	500	501						
DIVISLAB	6300	6000	6226						
DRREDDY	6800	6200	6693						
EICHERMOT	4800	4500	4792						
GRASIM	2800	2500	2735						
HCLTECH	1900	1800	1854						
HDFCBANK	1800	1600	1692						
HDFCLIFE	750	700	742						
HEROMOTOCO	6000	5500	5583						
HINDALCO	750	750	745						
HINDUNILVR	3000	2700	2795						
ICICIBANK	1300	1200	1238						
ITC	520	500	498						
INDUSINDBK	1500	1400	1373						

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)								
Symbol	Highest CE OI	Highest PE OI	СМР					
INFY	1960	1900	1951					
IOC	200	170	166					
JSWSTEEL	1050	1000	1017					
KOTAKBANK	1900	1800	1914					
LT	3800	3550	3562					
LTIM	6500	6200	6443					
M&M	3200	2800	3171					
MARUTI	13000	12000	12565					
NESTLEIND	2800	2500	2505					
NTPC	450	400	426					
ONGC	300	280	288					
POWERGRID	360	330	332					
RELIANCE	3000	2900	2760					
SBILIFE	1900	1700	1742					
SBIN	800	800	808					
SUNPHARMA	1960	1900	1916					
TATACONSUM	1200	1200	1117					
TATAMOTORS	1000	900	931					
TATASTEEL	170	160	159					
TCS	4300	4000	4147					
ТЕСНМ	1700	1600	1692					
TITAN	3800	3600	3514					
ULTRACEMCO	12000	11000	11352					
UPL	620	600	580					
WIPRO	600	500	552					

# NIRAV HARISH CHHEDA AVP - DERIVATIVES AND TECHNICAL RESEARCH



l against MWPI	_					OI against MWP	OI against MWPL	OI against MWPL	OI against MWPL
Symbol	MWPL	Open Interest	Limit for next day	% OI		Symbol	Symbol MWPL	Symbol MWPL Open Interest	
EX	177845485	192390000	Ban	108%		ABCAPITAL	ABCAPITAL 161899049		
TATACHEM	31601465	33104500	Ban	105%		DIXON	DIXON 7988703	DIXON 7988703 5353500	DIXON 7988703 5353500 2235767
NATIONALUM	178967755	185486250	Ban	104%		HAL	HAL 37934515	HAL 37934515 24370500	HAL 37934515 24370500 11667289
CHAMBLFERT	31488204	30557700	Ban	97%		M&MFIN	M&MFIN 118003973	M&MFIN 118003973 75232000	M&MFIN 118003973 75232000 36871774
GNFC	17249403	16494400	Ban	96%		IDEA	IDEA 7934775627	IDEA 7934775627 5052680000	IDEA 7934775627 5052680000 2485356845
AARTIIND	41153022	37739000	1356370	92%		ACC	ACC 16266067	ACC 16266067 10338600	ACC 16266067 10338600 5114163
LTF	167461848	152591476	6497279	91%		SUNTV			
EXIDEIND	91809066	82650600	4568012	90%		INDUSTOWER			
PNB	591377974	530896000	Ban	90%		CANFINHOME			
BANDHANBNK	193370862	172309200	11393118	89%		/EDL			
BSOFT	32626827	28708000	2287485	88%	DLF		128335464	128335464 78763575	128335464 78763575 43155115
MANAPPURAM	109626743	95601000	Ban	87%	BHEL		256482590	256482590 156814875	256482590 156814875 86843585
HINDCOPPER	65482129	57049200	Ban	87%	OBEROIRLTY	_	23485458	23485458 14105000	23485458 14105000 8206185
SAIL	289139949	250312000	Ban	87%	BATAINDIA		12812405	12812405 7497000	12812405 7497000 4674784
GRANULES	29633038	25566000	Ban	86%	TATAPOWER		339616396	339616396 193576500	339616396 193576500 129059076
BLBANK	121256568	104495000	Ban	86%	INDIAMART		6087018	6087018 3465600	6087018 3465600 2317067
CANBK	672420574	577111500	61688045	86%	ATUL		3228547	3228547 1793300	3228547 1793300 1273819
GMRINFRA	716538553	608602500	72109125	85%	UPL		101298895	101298895 54750800	101298895 54750800 41483150
ABFRL	94593283	80254200	9609418	85%	MCX	_	10180563	10180563 5486000	10180563 5486000 4185534
IDFCFIRSTB	966311538	816922500	Ban	85%	METROPOLIS		5160312	5160312 2760000	5160312 2760000 2142296
NMDC	229794455	193860000	24444732	84%	OFSS	ŀ	4732126	4732126 2468600	4732126 2468600 2026919
LICHSGFIN	60244101	50032000	7199895	83%	RAMCOCEM	L	27272201		
PEL	24116103			82%	ZYDUSLIFE	L			
		19747500	3162797				50353988		
BALRAMCHIN	23040698	18788800	3099863	82%	NAVINFLUOR		7060735	7060735 3512425	7060735 3512425 3195273
ADANIENT	57646033	46523100	8240631	81%					
BIOCON	93845890	73552500	15601095	78%					
ESCORTS	6768976	5133700	1296827	76%					
ASHOKLEY	282419403	205745000	62553432	73%					
CONCOR	55081874	39929000	12398780	72%					
BANKBARODA	372635498	268474050	85529673	72%					
IRCTC	60165566	43015875	14141412	71%					
PVRINOX	14163124	9964581	3490386	70%					
SBICARD	59683524	41575200	15124147	70%					
	0000024	1010200	10127171	1070					



## **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
TECHM 1700CE	Buy	33	54	24	1-2 Days	Open
BANKNIFTY Future	Buy	52050	53000	51500	1-2 Days	Open
HINDPETRO 405 CE	Buy	11.5	23	6	1-2 Days	Open



**Derivatives Daily** 

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#### FROM THE EQUITY DERIVATIVE DESK:

NIRAV HARISH CHHEDA AVP - DERIVATIVES AND TECHNICAL RESEARCH E-Mail: <u>nirav.chheda@nirmalbang.com</u> Tel no: 6273-8199/8000 AMIT BHUPTANI SNR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST

E-Mail: <u>amit.bhuptani@nirmalbang.com</u> Tel no: 6273-8242/8000

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