

3-Oct-2019

## Movement Of The Day

- Nifty opened negative at **11322.25** and made a low of **11257.35**. From there it moved towards the high of **11370.40** and closed negative at **11313.10**
- Positive Sector in Nifty:** AUTO, MEDIA, REALTY and PSU BANK.
- Negative Sector in Nifty:** IT, FMCG, FIN SERVICE, METAL, PVT BANK and PHARMA.
- India VIX closed positive by **5.62%** at 17.70.

## Key Derivative Highlights

- Maximum open interest in Call: 11500 levels (1,325,325) (03 Oct expiry)
- Maximum open interest in Put: 11200 levels (889,425) (03 Oct expiry)
- Highest change in OI for call: 11400 levels (**+938,250**) (03 Oct expiry)
- Highest change in OI for Put: 11400 levels (**+656,775**) (03 Oct expiry)
- Nifty futures open interest: 1,62,91,650
- Nifty futures change in OI: **+8,13,000**
- Nifty VWAP : 11,361.30
- Bank Nifty futures open interest: 17,35,220
- Bank Nifty futures change in OI: **+2,21,860**
- Nifty futures closed with a premium of **48.80** points.

## Stocks In News

- YESBANK (+33.59%):** The bank's management confirmed that it's financial and operating metrics remain intrinsically sound and stable with liquidity position well in excess of regulatory requirements.
- BPCL (+7.50%):** Stock rallied on expectations of government's plans to privatize.
- ZEEL (+6.50%):** The company said that the lenders had agreed to give it another six months to repay debt.
- TATAMOTORS (+6.37%):** JLR US sales improve YoY.
- IOC (+2.96%):** Fall in crude oil prices.
- VEDL (-4.66%):** Global financial firm has cut the target price of the stock.
- COALINDIA (-3.45%):** Company's largest open-pit mines is flooded, which would halt production for at least a month.

## Nifty Most Active Call

Index Option	Price INR	No. of Contract VOL	in lacs OI
11400-03Oct	0.05	10,00,753	25,83,525
11300-03Oct	14.15	8,15,712	5,69,700
11350-03Oct	0.05	8,10,696	19,26,975
11500-03Oct	0.05	4,47,930	25,09,200
11450-03Oct	0.05	4,23,987	9,33,525

## Market

### Today's Closing

Market	Value	Points	% Change
Sensex	38,106.87	-198.54	-0.52%
Nifty	11,313.10	-46.80	-0.41%
Nifty Bank	28,418.50	-307.00	-1.07%

## Advance / Decline

Group	Nifty Bank	Nifty 50	Sensex
Advance	5	19	11
Decline	7	31	19
Unchanged	0	0	0

## Instrument Wise Volume and Turnover

### Derivative Volumes (INR in Crores)

Exchange	No. of Contracts	Turnover (crs)
Index Futures	3,99,800	27,008
Stock Futures	9,07,566	44,990
Index Options	4,21,39,374	26,85,641.90
Stock Options	6,62,843	34,289
F&O Total	4,41,09,583	27,91,928.06

## Top Nifty - 50 Index Gainers

Symbol	LTP	% Change
YESBANK	42.75	33.59
BPCL	530.95	7.50
ZEEL	248.30	6.50
TATAMOTORS	122.65	6.37
IOC	152.95	2.96

## Top Nifty - 50 Index Losers

Symbol	LTP	% Change
VEDL	144.25	-4.66
HINDALCO	182.15	-4.01
COALINDIA	187.40	-3.45
TATASTEEL	339.55	-3.41
INDUSINDBK	1258.00	-3.09

## Nifty Most Active Put

Index Option	Price INR	No. of Contract VOL	in lacs OI
11300-03Oct	0.05	11,40,886	27,45,675
11200-03Oct	0.05	6,67,945	19,12,800
11250-03Oct	0.05	6,59,482	13,81,800
11350-03Oct	36.00	3,09,732	1,29,075
11100-03Oct	0.05	1,72,152	12,22,050

## Technical Diary - Nifty



- Nifty opened negative and made a low. From there it moved towards the high and closed negative.
- It ended with a negative bias.
- It closed **46.80** points below previous day close.
- It took Resistance & Support at 11370.40 & 11257.35 respectively during the day.

## Technical Diary- Sensex



- Sensex opened negative and made a low. From there it moved towards the high and closed negative.
- It ended with a negative bias.
- It closed **198.54** points below previous day close.
- It took Resistance & Support at 38310.93 & 37957.56 respectively during the day.

## Technical Diary - Bank Nifty



- Nifty Bank opened negative and made a high, from there it started moving towards the low and closed negative.
- It traded with a negative bias.
- It closed **311.40** points below its previous day close.
- It took Resistance & Support at 28769.10 & 28240.80 respectively.

## Technical Diary- India VIX



- India VIX closed positive by **5.62%** at 17.70.
- It took Resistance & Support at 18.04 & 16.41 respectively.

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