Moneywise. Be wise.

DERIVATIVE RESEARCH — September 28, 2021

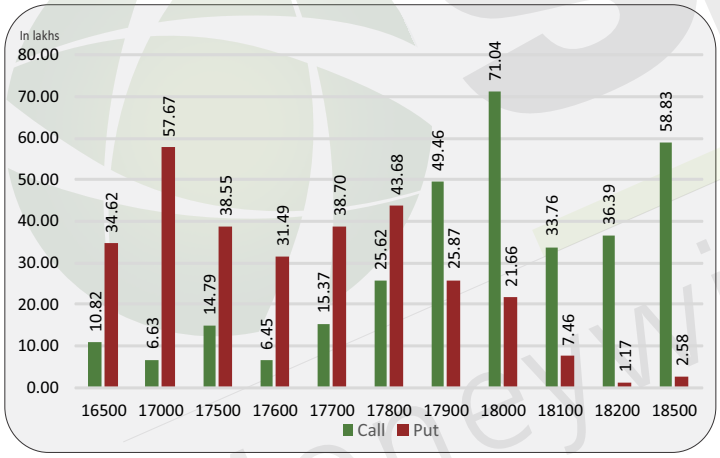
Index level

Index	Close	S1	S2	R1	R2
NIFTY	17857	17800	17750	17950	18000
BANKNIFTY	38225	37740	37430	38670	39000

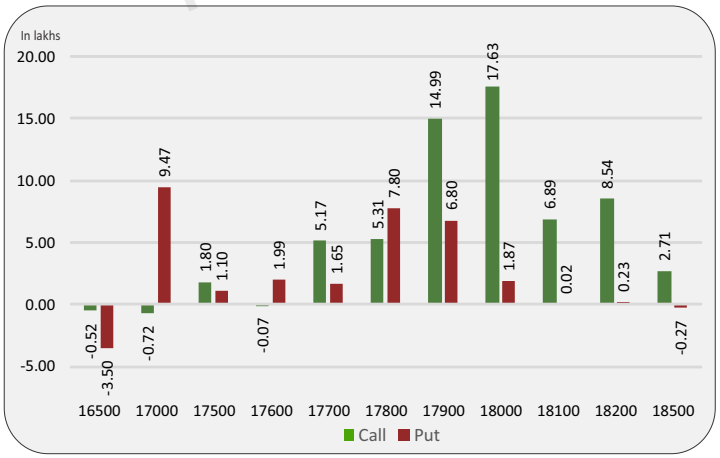
Nifty snapshot

	27-Sep	24-Sep
Nifty Spot	17855.10	17853.20
Nifty Sep	17856.75	17853.60
Nifty Oct	17892.55	17882.10
Chg. OI (Sep) (%)	-8.61	-2.06
Chg. OI (Oct) (%)	39.79	18.95
50 Day SMA	16684	16644
100 Day SMA	16086	16052
200 Day SMA	15286	15263

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 17897 (+40)

Today the markets are likely to open on a positive note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 17800 on declines and 17950 on advances.

Stock is in ban period

CANBK, ESCORTS, IBULHSGFIN, IDEA, IRCTC, PNB, SAIL, ZEEL

Sentiment indicator

	27-Sep	24-Sep	23-Sep	22-Sep	21-Sep
NIFTY Discount/Premium	1.65	0.40	10.15	21.85	-2.70
COST OF CARRY%	0.95	0.90	0.89	0.88	0.85
PCR(OI)	0.96	1.12	1.31	1.38	1.38
PCR(VOL)	0.98	0.95	1.03	1.04	1.11
A/D RATIO(Nifty 50)	1.58	0.40	3.90	2.77	5.00
A/D RATIO(All FO Stock)*	0.90	0.32	3.43	2.28	5.74
IMPLIED VOLATILITY	16.17	15.04	14.78	14.27	14.23
VIX	18.05	16.92	16.60	16.49	16.52
HISTORICAL VOLATILITY	23.2	23.26	23.32	23.29	23.35

*All Future Stock

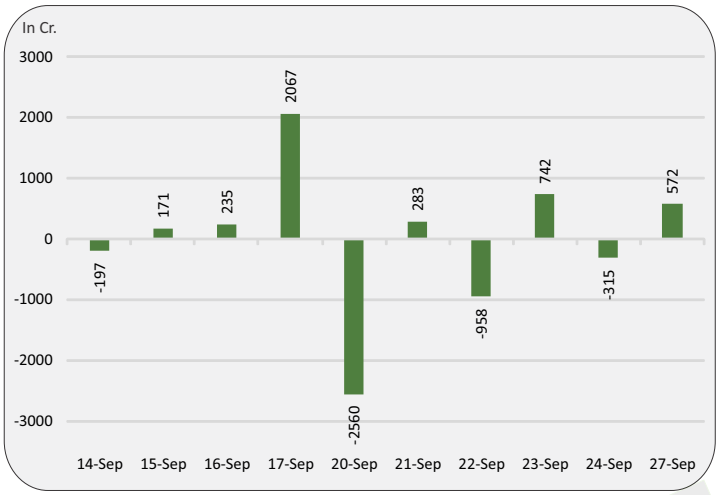
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
17-Sep	17603	0.0%	14449900	-5.0%
20-Sep	17387	-1.2%	13596900	-5.9%
21-Sep	17559	1.0%	12856200	-5.4%
22-Sep	17569	0.1%	12674700	-1.4%
23-Sep	17833	1.5%	12313200	-2.9%
24-Sep	17854	0.1%	12059850	-2.1%
27-Sep	17857	0.0%	11021650	-8.6%

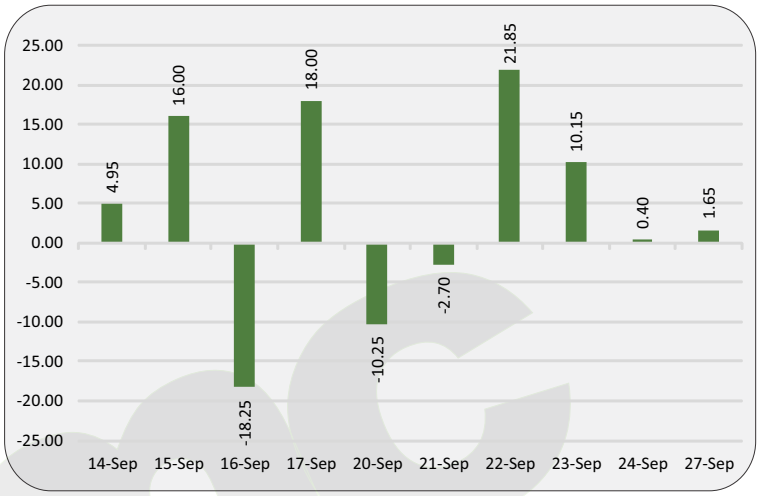
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	572
FII INDEX OPTION	-2073
FII STOCK FUTURE	-318
FII STOCK OPTION	-4
FII CASH	-595
DII CASH	1398

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change

Indices to out perform

	Closing	% Change
AUTO	10765	3.22%
BANK	38171	0.90%
FIN SERVICE	18707	0.41%
ENERGY	22006	1.33%
REALTY	516	2.99%

Indices to under perform

	Closing	% Change
FMCG	40721	-0.90%
IT	36034	-2.88%
PHARMA	14157	-0.93%
METAL	5504	0.11%
MIDCAP	8211	0.33%

Stocks to out perform

	Closing	% Change
GODREJPROP	2288.6	4.28%
DLF	420.6	2.60%
ZEEL	322.8	1.21%
INDUSTOWER	314.4	-0.90%
IBULHSGFIN	235.2	4.33%

Stocks to under perform

	Closing	% Change
INDIGO	2083.8	-2.56%
APOLLOHOSP	4577.7	-3.46%
PIIND	3157.5	-1.60%
IGL	525.9	-0.98%
ICICIGI	1562.2	-1.32%

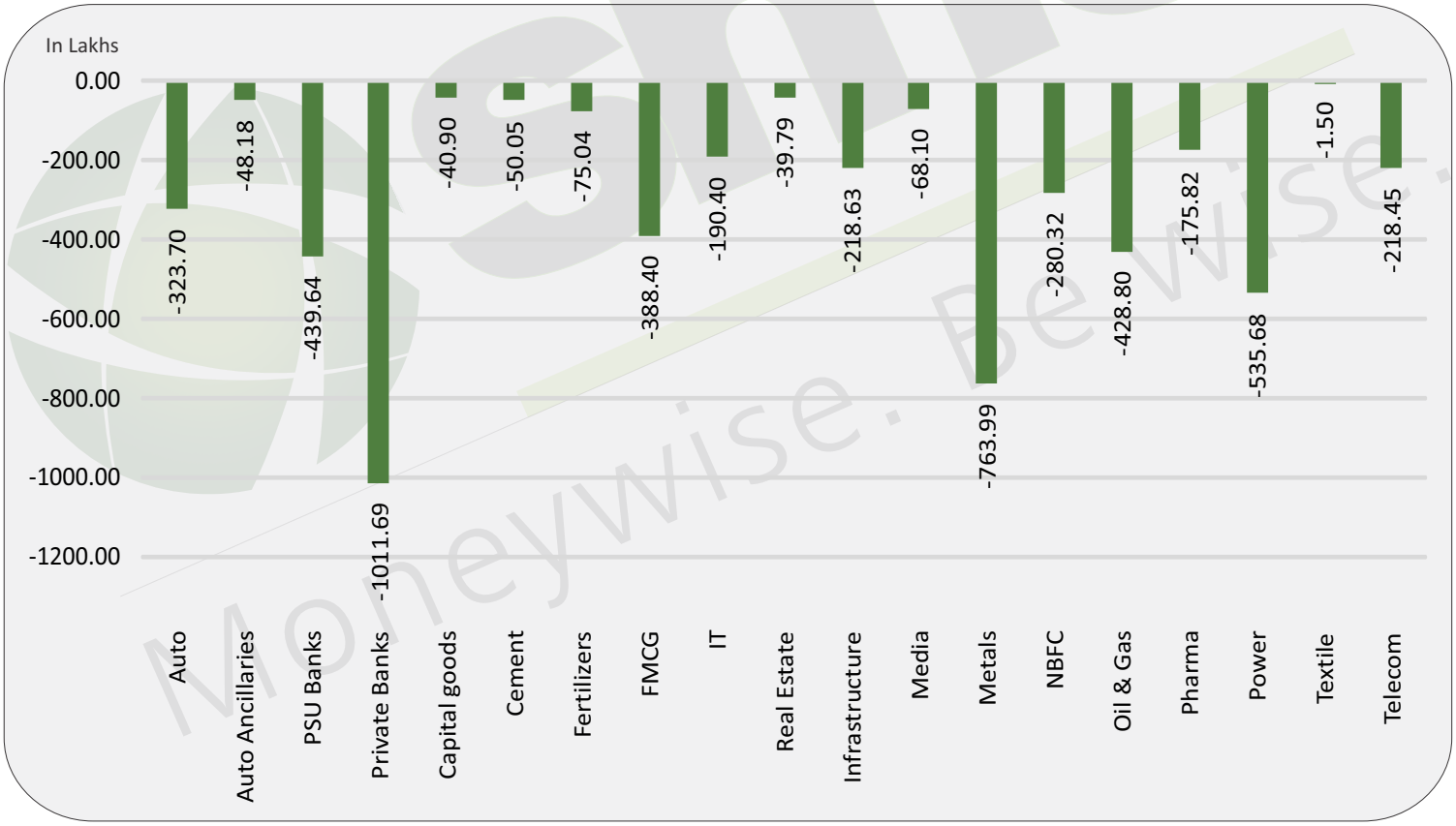
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-32369750	81.9%	3.8%	Short Covering
Auto Ancillaries	-4817550	112.5%	3.9%	Short Covering
PSU Banks	-43963500	9.5%	1.3%	Short Covering
Private Banks	-101168550	7.5%	1.2%	Short Covering
Capital goods	-4090200	-2.4%	-0.6%	Long Unwinding
Cement	-5005050	28.6%	1.3%	Short Covering
Fertilizers	-7504100	-1.4%	1.1%	Short Covering
FMCG	-38839800	24.3%	-0.9%	Long Unwinding
IT	-19039650	-16.8%	-3.3%	Long Unwinding
Real Estate	-3978950	-28.5%	3.4%	Short Covering

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-21863307	-1.8%	0.9%	Short Covering
Media	-6810000	-85.2%	0.0%	Long Unwinding
Metals	-76399400	-11.0%	0.1%	Short Covering
NBFC	-28031557	1.2%	0.2%	Short Covering
Oil & Gas	-42880150	43.2%	0.8%	Short Covering
Pharma	-17581500	39.8%	-0.6%	Long Unwinding
Power	-53568351	-9.4%	0.4%	Short Covering
Textile	-149975	28.2%	-0.7%	Long Unwinding
Telecom	-21844699	-62.9%	-1.3%	Long Unwinding

Change in sector open interest



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