# NIRMAL BAN

Nifty Snapshot										
	Close Prv Cl. Ab chg % chg									
Spot	24,854.05	24,749.85	104.20	0.42						
Futures	24,949.15	24,843.80	105.35	0.42						
OI(mlshr)	15.61	15.80	-0.19	-1.23						
Vol (lots)	288420	228622	59798	26.16						
COC	95.10	93.95	1.15	1.2						
PCR-OI	0.93	0.88	0.06	6.6						

# Nifty Futures Price v/s OI



Institutional Activity in previous trading session									
(in Rs cr.)			Buy		Sell	Net			
Index Fu	tures	37	731.72	3	3052.65	679.07			
Index Op	otions	130	2828.78	13	06437.86	-3609.08			
Stock Fu	tures	32	907.23	2	9685.39	3221.84			
Stock Options		68835.39		67830.79		1004.60			
FII Ca	FII Cash		12,348.95		7,834.65	-5,485.70			
DII Ca	sh	13	3,850.16		,635.33	5,214.83			
Net FII Ad	ctivity (i	n Rs	cr.)						
Date	ldx F	ut	Stk Fu	It	Idx Opt	Cash			
18-Oct	679	.1	3221.	3	-3609.1	-5486			
17-Oct	-133	.0	265.5		-4954.5	-7421			
16-Oct	-684	-684.4		9	2432.1	-3436			
15-Oct	-411.9		-2233.9		36171.5	-1749			
14-Oct	159.4		-279.6		-6489.4	-3732			
11-Oct	-Oct 316.1		3322.2		24161.4	-4163			

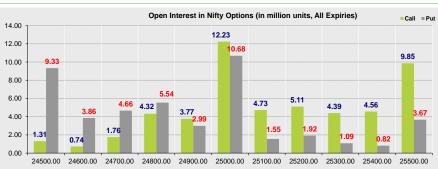
# **Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	24505	24725	24860	25085	25220
BANKNIFTY	50735	51525	51970	52760	53205

### Summary

- Indian markets closed on a positive note where buying was mainly seen in Banking, Pharmaceuticals, Metals sectors. Nifty Oct Futures closed at 24949.15 (up 105.35 points) at a premium of 95.10 pts to spot.
- FIIs were net sellers in Cash to the tune of 5485.70 Cr and were net buyers in index futures to the tune of 679.07 Cr.
- India VIX decreased by 2.61% to close at 13.04 touching an intraday high of 14.06.

# **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 25200, 25100, 24900 strike Calls and at 24600, 24700, 24800, 24900 strike Puts indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 25000 strike Puts, to the tune of 12.23mn and 10.68mn respectively.

#### **Outlook on Nifty:**

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

(Price is in Rs; OI is in million units; Price chg and OI chg are in percentage) NB RESEARCH

Fresh Longs seen in:				Fresh Shorts seen in:					
Scrip Price		Price Price OI OI Chg		OI Chg	Scrip	Price	Price chg	οι	OI Chg
BSOFT	591.4	0.2	17.0	12.1	IGL	454.0	-9.8	13.7	24.7
SBILIFE	1712.8	0.2	10.9	9.7	MGL	1589.4	-9.8	2.3	16.3
POLYCAB	7153.7	0.6	2.8	9.6	LTTS	5146.0	-2.0	1.2	16.0
Short Covering seen in:	:				Long Unwinding seen in:				
Scrip Price Price OI OI Chg			Scrip	Price	Price chg	OI	OI Chg		
FINNIFTY	24034.2	1.5	0.1	-17.3	ZYDUSLIFE	1136.1	-0.5	18.3	-9.3
BANKNIFTY	52310.4	1.6	3.1	-11.2	MANAPPURAM	153.4	-13.9	65.3	-6.5
HAVELLS	1858.5	2.6	7.2	-9.1	DIVISLAB	6049.4	-0.6	3.3	-3.6

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# NIRAV HARISH CHHEDA AVP - DERIVATIVES AND TECHNICAL RESEARCH

#### AMIT BHUPTANI SR.DERIVATIVES AND TECHNICAL RESEARCH ANALYST

# **Derivatives Daily**



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)									
Symbol	Highest CE OI	Highest PE OI	СМР						
ADANIPORTS	1500	1400	1410						
ADANIENT	3200	3200	3008						
ASIANPAINT	3400	3000	2994						
AXISBANK	1300	1180	1198						
BAJAJ-AUTO	11000	10000	10104						
BAJAJFINSV	2000	1800	1828						
BAJFINANCE	8000	7000	6930						
BHARTIARTL	1740	1700	1715						
BPCL	380	330	344						
BRITANNIA	6200	6000	5913						
CIPLA	1700	1600	1559						
COALINDIA	500	500	494						
DIVISLAB	6300	5800	6049						
DRREDDY	6800	6500	6770						
EICHERMOT	4800	4500	4784						
GRASIM	2800	2700	2769						
HCLTECH	1900	1800	1854						
HDFCBANK	1800	1600	1689						
HDFCLIFE	750	700	744						
HEROMOTOCO	6000	5500	5237						
HINDALCO	780	700	757						
HINDUNILVR	3000	2700	2728						
ICICIBANK	1300	1250	1267						
ITC	520	500	489						
INDUSINDBK	1500	1400	1353						

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)									
Symbol	Highest CE OI	Highest PE OI	СМР						
INFY	1960	1800	1863						
IOC	180	170	166						
JSWSTEEL	1050	1000	997						
KOTAKBANK	1900	1860	1877						
LT	3800	3550	3588						
LTIM	6500	6000	5986						
M&M	3200	3000	2978						
MARUTI	13000	12000	12142						
NESTLEIND	2500	2600	2353						
NTPC	450	400	426						
ONGC	300	280	285						
POWERGRID	360	330	333						
RELIANCE	3000	2700	2729						
SBILIFE	1900	1700	1713						
SBIN	900	800	824						
SUNPHARMA	1960	1900	1918						
TATACONSUM	1200	1200	1098						
TATAMOTORS	1000	900	914						
TATASTEEL	170	160	156						
TCS	4300	4100	4136						
ТЕСНМ	1700	1600	1685						
TITAN	3800	3300	3398						
ULTRACEMCO	12000	11000	11117						
UPL	620	550	557						
WIPRO	600	530	552						



nst MWPL	-				OI against MWPL					
ol	MWPL	Open Interest	Limit for next day	% OI	Symbol	MWPL	Open Interest	Limit for next day		
FT	32626827	32571000	Ban	100%	SBICARD	59683524	43218400	13480947		
TIIND	41153022	40979000	Ban	100%	MGL	13335005	9624400	3043854	+	
NDHANBNK	193370862	183050000	Ban	95%	IRCTC	60165566	43176875	13980412		
х	177845485	166683750	Ban	94%	BHEL	256482590	178883250	64775210	+	
KIDEIND	91809066	85627800	1590812	93%	ABCAPITAL	161899049	111655800	42148296		
SCORTS	6768976	6189975	240552	91%	POLYCAB	10518888	7232750	2760193		
IDIAMART	6087018	5497200	285467	90%	BAJAJ-AUTO	25094277	17073300	6766263		
TF	167461848	150909302	Ban	90%	ACC	16266067	11020800	4431963		
BFRL	94593283	85118800	4744818	90%	DIXON	7988703	5403800	2185467		
NFC	17249403	15346500	Ban	89%	CANFINHOME	18644752	12561900	5150614	+	
EL	24116103	21210000	1700297	88%	SUNTV	19704232	13042500	5676520	+	
IMDC	229794455	200227500	18077232	87%	VEDL	339787241	223732500	99065378		
GMRINFRA	716538553	620111250	60600375	87%	IDEA	7934775627	5169360000	2368676845	+	
АТАСНЕМ	31601465	27333350	Ban	86%	INDUSTOWER	247893065	156015800	79482611		
HAMBLFERT	31488204	27202300	Ban	86%	M&MFIN	118003973	73110000	38993774		
NB	591377974	501888000	Ban	85%	HAL	37934515	23122800	12914989		
ICHSGFIN	60244101	50276000	6955895	83%	TATAPOWER	339616396	204947550	117688026	+	
ANBK	672420574	560513250	78286295	83%	BATAINDIA	12812405	7616625	4555159		
IINDCOPPER	65482129	54468100	Ban	83%	DLF	128335464	76032000	45886690	+	
RANULES	29633038	24392000	Ban	82%	ATUL	3228547	1910200	1156919	+	
AIL	289139949	236712000	Ban	82%	IGL	77000080	45556500	27593576	+	
OFCFIRSTB	966311538	790155000	Ban	82%	UPL	101298895	58812000	37421950		
ATIONALUM	178967755	145961250	Ban	82%	MCX	10180563	5683200	3988334	+	
BEROIRLTY	23485458	19082000	3229185	81%	ZYDUSLIFE	50353988	28071000	19765288	+	
IOCON	93845890	75207500	13946095	80%	LTTS	5568481	3032200	2257856	+	
IANAPPURAM	109626743	86898000	17247405	79%	HEROMOTOCO	26088585	14176350	10607805	+	
BLBANK	121256568	96070000	19123739	79%	METROPOLIS	5160312	2776000	2126296	+	
DANIENT	57646033	44685900	10077831	78%	TATAMOTORS	427945109	227869950	178677903	+	
SHOKLEY	282419403	214280000	54018432	76%	TATACOMM	23447901	12452500	9823005	+	
VRINOX	14163124	10643864	2811103	75%	NAVINFLUOR	7060735	3742550	2965148	+	
ALRAMCHIN	23040698	17128000	4760663	74%	JINDALSTEL	77515708	40506250	33133672		
CONCOR	55081874	40370000	11957780	73%	HINDPETRO	191910891	97580700	84734646	+	
BANKBARODA	372635498	271223550	82780173	73%	CUB	148134380	75285000	65442661		



# **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
BHARTIAIRTL FUT	Sell	1702.4	1655	1725	1-2 Days	Open



**Derivatives Daily** 

Monday, October 21, 2024

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