

Nifty Snapshot								
	Close	Prv CI.	Ab chg	% chg				
Spot	26,178.95	26,216.05	-37.10	-0.14				
Futures	26,345.15	26,308.85	36.30	0.14				
Ol(mlshr)	17.58	17.19	0.39	2.26				
Vol (lots)	218627	430510	-211883	-49.22				
COC	166.20	92.80	73.40	79.1				
PCR-OI	1.16	1.37	-0.20	-14.9				



Institutional Activity in previous trading session							
(in Rs cr.	r.)		Buy Se		Sell		Net
Index Fu	tures	50	070.80	3	3343.24		1727.56
Index Op	otions	1251985.69		120	00054.37	Ę	1931.32
Stock Futures		41355.69		3	7676.62	3679.07	
Stock Options		49693.60		48729.51		964.09	
FII Ca	FII Cash 26		,135.90	27	7,345.00	-	1,209.10
DII Cash 5		50	50,042.69		43,156.04		6,886.65
Net FII Activity (in Rs cr.)							
Date	ldx F	ut	Stk Fu	ıt	ldx Opt		Cash

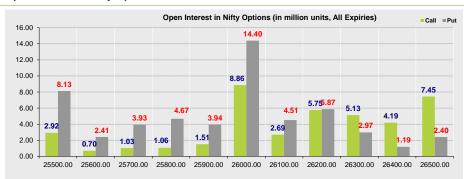
Date	ldx Fut	Stk Fut	Idx Opt	Cash
27-Sep	1727.6	3679.1	51931.3	-1209
26-Sep	474.5	13657.9	111198.5	630
25-Sep	-679.4	-3052.1	-56715.4	-974
24-Sep	-1482.2	3232.8	-26142.9	-2784
23-Sep	188.3	805.9	-4578.7	404
20-Sep	9144.6	16401.7	32753.5	14064

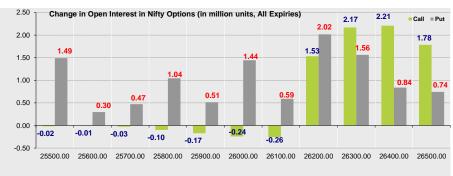
Technical Pivot (Intraday):									
	S2	S1	PIVOT	R1	R2				
NIFTY	26250	26300	26350	26395	26450				
BANKNIFTY	53850	54035	54310	54495	54775				

#### Summary

- Indian markets closed on a flat note where buying was mainly seen in Metals, Automobiles, Pharma sectors. Nifty Oct Futures closed at 26345.15 (up 36.30 points) at a premium of 166.20 pts to spot.
- FIIs were net sellers in Cash to the tune of 1209.10 Cr and were net buyers in index futures to the tune of 1727.56 Cr.
- India VIX decreased by 0.62% to close at 11.96 touching an intraday high of 12.08.

### **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 26300, 26200, 26100, 26000 strike Puts and at 26200, 26300, 26400, 26500 strike Calls indicating market is likely to remain range-bound in the near term.
- Highest OI build-up is seen at 26000 strike Calls and 26000 strike Puts, to the tune of 8.86mn and 14.40mn respectively.

## **Outlook on Nifty:**

Index is likely to open on a negative note today and is likely to remain rangebound 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
GRANULES	562.1	1.8	8.4	144.1	LTIM	6183.8	-0.1	3.5	23.0
COLPAL	3797.5	2.0	3.1	27.7	MARICO	698.8	0.0	17.0	22.9
BERGEPAINT	623.7	0.8	11.9	18.8	BSOFT	609.7	-1.8	16.3	20.4
Short Covering seen in:					Long Unwinding seen in	ո։			
Scrip	Price	Price chg	OI	Ol Chg	Scrip	Price	Price chg	OI	OI Chg
NIFTYNXT50	77559.5	0.6	0.0	-10.2	ZYDUSLIFE	1136.1	-0.5	18.3	-9.3
GAIL	238.3	2.7	83.5	-8.7	CHOLAFIN	1619.5	-2.1	9.5	-4.6
SYNGENE	892.6	0.9	4.9	-5.6	AUBANK	733.4	-0.4	13.7	-2.5



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)						
Symbol	Highest CE OI	Highest PE OI	CMP			
ADANIPORTS	1500	1400	1468			
ADANIENT	3100	3000	3161			
ASIANPAINT	3400	3300	3335			
AXISBANK	1300	1250	1282			
BAJAJ-AUTO	13000	12000	12773			
BAJAJFINSV	2000	2000	2017			
BAJFINANCE	8000	7000	7826			
BHARTIARTL	1800	1600	1750			
BPCL	370	350	370			
BRITANNIA	6500	6300	6327			
CIPLA	1700	1660	1685			
COALINDIA	520	500	519			
DIVISLAB	5500	5400	5511			
DRREDDY	6800	6200	6799			
EICHERMOT	5100	4500	5108			
GRASIM	2800	2500	2808			
HCLTECH	1800	1800	1813			
HDFCBANK	1800	1700	1768			
HDFCLIFE	750	700	737			
HEROMOTOCO	6200	6000	6011			
HINDALCO	750	700	753			
HINDUNILVR	3000	2700	2988			
ICICIBANK	1350	1300	1318			
ITC	530	500	527			
INDUSINDBK	1500	1400	1475			

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
INFY	1960	1900	1906				
IOC	200	170	181				
JSWSTEEL	1000	900	1010				
KOTAKBANK	2000	1900	1889				
LT	3800	3550	3731				
LTIM	6400	6200	6184				
M&M	3100	2800	3212				
MARUTI	14000	13000	13573				
NESTLEIND	2800	2600	2768				
NTPC	440	430	441				
ONGC	300	300	299				
POWERGRID	400	360	358				
RELIANCE	3000	2900	3082				
SBILIFE	2000	1800	1900				
SBIN	800	800	809				
SUNPHARMA	2000	1800	1964				
TATACONSUM	1300	1200	1213				
TATAMOTORS	1000	1000	1001				
TATASTEEL	170	160	168				
TCS	4400	4300	4331				
TECHM	1660	1600	1618				
TITAN	4000	3700	3852				
ULTRACEMCO	12500	11000	12061				
UPL	620	600	616				
WIPRO	550	550	547				







Symbol         MWPL         Open Interest next day next day           RBLBANK         121256568         111222500         3971239           HINDCOPPER         65482129         59039350         3168672           BANDHANBNK         193370862         173504800         10197518           BSOFT         32626827         27247000         3748485           MANAPPURAM         109626743         84468000         19677405           ABFRL         83419778         64032800         15215989           IDFCFIRSTB         966311538         740535000         177460961           BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500	% OI
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BANDHANBNK         193370862         173504800         10197518           BSOFT         32626827         27247000         3748485           MANAPPURAM         109626743         84468000         19677405           ABFRL         83419778         64032800         15215989           IDFCFIRSTB         966311538         740535000         177460961           BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444	92%
BSOFT         32626827         27247000         3748485           MANAPPURAM         109626743         84468000         19677405           ABFRL         83419778         64032800         15215989           IDFCFIRSTB         966311538         740535000         177460961           BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	90%
MANAPPURAM         109626743         84468000         19677405           ABFRL         83419778         64032800         15215989           IDFCFIRSTB         966311538         740535000         177460961           BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	90%
ABFRL 83419778 64032800 15215989 IDFCFIRSTB 966311538 740535000 177460961 BALRAMCHIN 23040698 17518400 4370263 SAIL 289139949 217652000 57030951 PNB 591377974 420304000 141505075 CONCOR 55081874 38790000 13537780 IEX 177845485 123956250 44996960 CANBK 672420574 456232500 182567045 NMDC 229794455 154215000 64089732 PEL 24116103 15735750 7174547 NATIONALUM 178967755 113962500 56056867 BANKBARODA 372635498 235210950 118792773 LICHSGFIN 60244101 37856000 19375895 GMRINFRA 716538553 444521250 236190375	84%
IDFCFIRSTB         966311538         740535000         177460961           BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	77%
BALRAMCHIN         23040698         17518400         4370263           SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	77%
SAIL         289139949         217652000         57030951           PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	77%
PNB         591377974         420304000         141505075           CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	76%
CONCOR         55081874         38790000         13537780           IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	75%
IEX         177845485         123956250         44996960           CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	71%
CANBK         672420574         456232500         182567045           NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	70%
NMDC         229794455         154215000         64089732           PEL         24116103         15735750         7174547           NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	70%
PEL       24116103       15735750       7174547         NATIONALUM       178967755       113962500       56056867         BANKBARODA       372635498       235210950       118792773         LICHSGFIN       60244101       37856000       19375895         GMRINFRA       716538553       444521250       236190375	68%
NATIONALUM         178967755         113962500         56056867           BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	67%
BANKBARODA         372635498         235210950         118792773           LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	65%
LICHSGFIN         60244101         37856000         19375895           GMRINFRA         716538553         444521250         236190375	64%
GMRINFRA 716538553 444521250 236190375	63%
	63%
LTE 107404040 00000454 00470004	62%
LTF 167461848 98909154 60179601	59%
GNFC 17249403 10166000 6220932	59%
EXIDEIND 91809066 53832600 33386012	59%
IDEA 7934775627 4581920000 2956116845	58%
BIOCON 93845890 53940000 35213595	57%
AARTIIND 41153022 23604000 15491370	57%
GRANULES 29633038 16582000 11569386	56%
IRCTC 60165566 32676875 24480412	54%
CHAMBLFERT 31488204 17082900 12830893	54%
VEDL 339787241 182357800 140440078	54%
INDUSTOWER 258462437 138135200 107404115	53%
ADANIENT 57646033 30800700 23963031	53%
HAL 37934515 20031300 16006489	53%
TATACHEM 31601465 16551700 13469691	52%

OI against MWPL								
Symbol	MWPL	Open Interest	Limit for next day	% OI				
ABCAPITAL	161899049	81793800	72010296	51%				
SBICARD	59683524	30078400	26620947	50%				



# **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
JSWSTEEL 1000CE	Buy	39	60	28	1-2 Days	Open
ABFRL 350 CE	Buy	16	28	10	1-2 Days	Open
BANKNIFTY 54200 CE	Buy	168	350	75	1-2 Days	Open



# **Derivatives Daily**

Monday, September 30, 2024

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