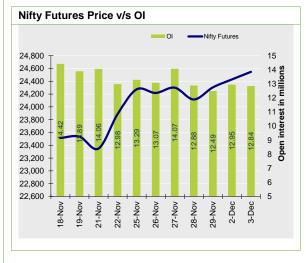


Nifty Snaps	Nifty Snapshot							
	Close	Prv Cl.	Ab chg	% chg				
Spot	24,457.15	24,276.05	181.10	0.75				
Futures	24,547.00	24,428.50	118.50	0.49				
Ol(ml shr)	12.84	12.95	-0.11	-0.85				
Vol (lots)	222397	248492	-26095	-10.50				
coc	89.85	152.45	-62.60	-41.1				
PCR-OI	1.29	1.22	0.07	5.4				



Institutional Activity in previous trading session								
(in Rs cr.)	cr.)		Buy		Sell		Net	
Index Fu	tures	48	374.19	2	2801.07	:	2073.12	
Index Op	otions	119	5375.02	11	91695.57	;	3679.45	
Stock Fu	tures	19	805.82	2	0007.61		-201.79	
Stock Op	otions	56	953.14	6:	2600.83	-	5647.69	
FII Ca	sh	22	,450.00	18	3,785.33	3	3,664.67	
DII Ca	Cash 14		,553.16	14,804.15		-250.99		
Net FII A	ctivity (	in Rs	cr.)					
Date	ldx F	ut	Stk Fu	ıt	ldx Opt		Cash	
3-Dec	2073	3.1	-201.8	3	3679.4		3665	
2-Dec	-582	.1	1887.3		43579.8		-238	
29-Nov	217.9		4032.0		-106.5		-4384	
28-Nov	-1967.9		-4385.0		66850.3		-11756	
27-Nov	-120	-120.1		9	-64314.8		8	
26-Nov	-113 <sup>-</sup>	1.1	629.2	2	-40990.9		1158	

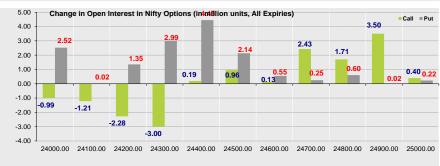
Technical Pivot (Intraday):									
	S2	S1	PIVOT	R1	R2				
NIFTY	24310	24430	24510	24630	24710				
BANKNIFTY	52230	52550	52770	53090	53310				

### Summary

- Indian markets closed on a positive note where buying was mainly seen in Automobiles, IT, Pharmaceuticals Sectors. Nifty Dec Futures closed at 24547.00 (up 118.50 points) at a premium of 89.85 pts to spot.
- FIIs were net buyers in Cash to the tune of 3664.67 Cr and were net buyers in index futures to the tune of 2073.12 Cr.
- India VIX decreased by 2.22% to close at 14.37 touching an intraday high of 14.89.

#### **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 24200, 24300, 24400, 24500 strike Puts and at 24900, 24800, 24700, 24600 strike Calls indicating market is likely to remain positive in the near term.
- Highest OI build-up is seen at 25000 strike Calls and 24000 strike Puts, to the tune of 20.93mn and 23.41mn respectively.

## Outlook on Nifty:

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

52230 5	2550   52770	53090 53	310						
(Price is in Rs; OI is in mill	ion units; Price c	hg and OI chg	are in perc	entage) <b>NB</b>	RESEARCH				
Fresh Longs seen in:					Fresh Shorts seen in:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
TATAELXSI	7136.7	5.7	0.3	329.5	SUPREMEIND	4789.8	-0.3	0.1	143.6
JSL	720.0	3.4	0.3	198.6	POLICYBZR	1937.1	-2.1	0.8	107.6
CESC	185.3	3.8	4.2	158.0	JSWENERGY	646.3	-0.5	1.5	54.5
Short Covering seen in:					Long Unwinding seen in	:			
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
RBLBANK	163.2	4.1	77.9	-7.6	SYNGENE	937.3	-1.4	5.9	-6.5
ADANIPORTS	1291.3	5.5	28.9	-7.5	MCX	6238.0	-1.8	1.5	-3.1
CANFINHOME	833.2	2.4	4.2	-6.9	GMRINFRA	83.8	-0.1	298.4	-2.4



NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
ADANIPORTS	1300	1200	1291				
ADANIENT	3000	3000	2527				
ASIANPAINT	2500	2500	2483				
AXISBANK	1200	1140	1165				
BAJAJ-AUTO	10000	9000	9207				
BAJAJFINSV	1700	1600	1614				
BAJFINANCE	7000	6500	6701				
BHARTIARTL	1640	1600	1625				
BPCL	300	300	296				
BRITANNIA	5800	5000	4931				
CIPLA	1560	1500	1539				
COALINDIA	420	420	423				
DIVISLAB	6500	6200	6230				
DRREDDY	1300	1200	1228				
EICHERMOT	5000	4500	4857				
GRASIM	2700	2600	2721				
HCLTECH	1900	1800	1896				
HDFCBANK	1800	1800	1830				
HDFCLIFE	700	650	638				
HEROMOTOCO	5000	4800	4718				
HINDALCO	700	600	669				
HINDUNILVR	2500	2400	2489				
ICICIBANK	1340	1300	1314				
ITC	500	450	474				
INDUSINDBK	1100	1000	1004				

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)							
Symbol	Highest CE OI	Highest PE OI	СМР				
INFY	1900	1800	1897				
IOC	140	140	140				
JSWSTEEL	1000	900	1004				
KOTAKBANK	1900	1700	1759				
LT	3800	3700	3798				
LTIM	6500	6200	6183				
M&M	3100	2900	3035				
MARUTI	12000	11000	11308				
NESTLEIND	2300	2000	2267				
NTPC	370	360	369				
ONGC	264	260	263				
POWERGRID	350	300	331				
RELIANCE	1300	1300	1328				
SBILIFE	1440	1400	1445				
SBIN	900	800	857				
SUNPHARMA	1820	1800	1804				
TATACONSUM	1000	940	960				
TATAMOTORS	800	800	803				
TATASTEEL	150	140	147				
TCS	4500	4000	4314				
TECHM	1800	1600	1753				
TITAN	3500	3100	3341				
ULTRACEMCO	12000	11000	11882				
UPL	600	556.35	565				
WIPRO	300	290	292				



Wednesday, December 04, 2024



OI against MWP	L			
Symbol	MWPL	Open Interest	Limit for next day	% OI
GRANULES	29633038	44773000	Ban	151%
MANAPPURAM	109616743	113454000	Ban	104%
RBLBANK	121536448	116882500	Ban	96%
BANDHANBNK	193371053	152759600	30942900	79%
HINDCOPPER	65482129	50466600	11741422	77%
GNFC	17249403	12706200	3680732	74%
ABFRL	94669741	69212000	20724253	73%
LTF	168032565	121598424	38032512	72%
PEL	24029984	17388750	5439734	72%
ADANIENT	57246033	40938000	13445731	72%
SAIL	289139949	205344000	69338951	71%
PNB	687763516	488000000	165375340	71%
CANBK	672420574	471548250	167251295	70%
EXIDEIND	91809066	63392400	23826212	69%
BSOFT	32673011	22249000	8790360	68%
BANKBARODA	372635498	249520050	104483673	67%
AARTIIND	41610105	27368000	12161599	66%
IGL	77000080	50226000	22924076	65%
CHAMBLFERT	31728204	20181800	9959993	64%
PVRINOX	14239644	9030516	4497145	63%
INDUSINDBK	120164716	75973500	38182980	63%
GMRINFRA	716538553	444594375	236117250	62%
ABCAPITAL	162060517	99659700	54297791	61%
BIOCON	93926056	56072500	33157253	60%
LICHSGFIN	60244101	35641000	21590895	59%
IDEA	8405889130	4911320000	3074274673	58%
NMDC	229794455	127156500	91148232	55%
LAURUSLABS	78528143	43106900	31494835	55%
CONCOR	55081874	30216000	22111780	55%
DIXON	8031387	4388300	3241517	55%
NATIONALUM	178967755	97777500	72241867	55%
MGL	13335005	7042400	5625854	53%
BHEL	256482590	132013875	111644585	51%

OI against MV	VPL			
Symbol	MWPL	Open Interest	Limit for next day	% OI
SBICARD	59726572	30219200	26521043	51%
DLF	128335464	63707325	58211365	50%
				+
				1



## **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
BANDHANBNK Future	Buy	170.5	184	163	1-2 Days	Open
LTIM (Bull Call spread)	Strategy	141	359	90	Positional	Open
BPCL 290 CE	Buy	12	20	8	Positional	Open
TITAN 3350CE	Buy	64	84	50	1-2 Days	Open
APOLLOTYRE 520CE	Buy	11.4	18	7	1-2 Days	Open



# **Derivatives Daily**

Wednesday, December 04, 2024

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