

Nifty Snapshot									
	Close	Prv Cl.	Ab chg	% chg					
Spot	22,055.55	22,196.95	-141.40	-0.64					
Futures	22,070.15	22,217.20	-147.05	-0.66					
OI(ml shr)	13.57	13.43	0.14	1.04					
Vol (lots)	164630	133891	30739	22.96					
COC	14.60	20.25	-5.65	-27.9					
PCR-OI	0.84	1.23	-0.39	-31.7					

### Nifty Futures Price v/s OI



Institu	tional A	Activi	ty in pre	viou	s trading	session	
(in Rs cr.)	(in Rs cr.)		Buy		Sell	Net	
Index Fu	tures	47	739.17	4	111.74	627.43	
Index Op	otions	462	6413.14	46	41205.42	-14792.28	
Stock Fu	tures	20	969.40	2	1249.76	-280.36	
Stock Options		46	131.24	46026.98		104.26	
FII Ca	FII Cash		17,080.67		6,796.01	284.66	
DII Cash		10,151.65		10,563.22		-411.57	
Net FII A	ctivity (	in Rs	s cr.)				
Date	ldx F	ut	Stk Fu	ıt	ldx Opt	Cash	
21-Feb	627	.4	-280.4	1	-14792.3	3 285	
20-Feb	617	.6	-1704.	2	-17767.4	-1336	
19-Feb	720	.0	-2107.	1	-25424.3	-755	
16-Feb	640	.0	1259.	7	-5497.4	253	
15-Feb	492	.2	-1779.	9	-77452.8	-3064	
14-Feb	-87.	.3	-644.9	)	40819.3	-3930	

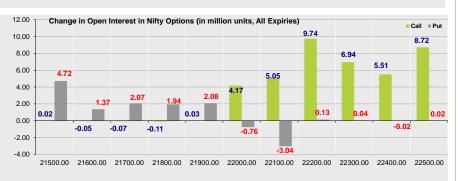
Technical Pivot (Intraday):									
	S2	S1	PIVOT	R1	R2				
NIFTY	21875	21970	22120	22220	22370				
BANKNIFTY	46610	46815	47110	47315	47610				

### Summary

- Indian markets closed on a negative note where selling was mainly seen in IT, Automobiles, Oil & Gas Sectors. Nifty Feb Futures closed at 22070.15 (down 147.05 points) at a premium of 14.60 pts to spot.
- FIIs were net buyers in Cash to the tune of 284.66 Cr and were net buyers in index futures to the tune of 627.43 Cr.
- India VIX decreased by 0.90% to close at 15.93 touching an intraday high of 16.31.

#### **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 21700, 21800, 21900 strike Puts and at 22200, 22100, 22000, strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 22500 strike Calls and 22000 strike Puts, to the tune of 17.59mn and 15.22mn respectively.

### **Outlook on Nifty:**

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

(Price is in Rs; OI is in mil	lion units; Price cl	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
ABB	4999.8	10.3	1.8	11.6	ASHOKLEY	171.2	-1.6	127.1	20.4
PEL	921.9	3.7	13.5	8.9	ABFRL	226.7	-3.9	48.6	12.4
PVRINOX	1380.9	0.2	7.4	7.6	MIDCPNIFTY	10862.7	-1.2	0.9	10.9
Short Covering seen in:					Long Unwinding seen in	:			
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg
GUJGASLTD	563.6	1.4	8.0	-5.4	FINNIFTY	20676.4	-0.7	0.1	-16.0
ICICIBANK	1052.7	0.3	80.6	-5.4	METROPOLIS	1732.4	-1.2	1.2	-9.6
SIEMENS	4449.5	0.2	1.2	-4.8	NATIONALUM	154.9	-2.6	77.1	-6.7

# **Derivatives Daily**



Thursday, February 22, 2024

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)								
Symbol	Highest CE OI	Highest PE OI	СМР					
ADANIPORTS	1300	1300	1290					
ADANIENT	3300	3200	3229					
ASIANPAINT	3000	2900	3000					
AXISBANK	1100	1050	1083					
BAJAJ-AUTO	8500	7800	8167					
BAJAJFINSV	1700	1550	1587					
BAJFINANCE	7000	6500	6686					
BHARTIARTL	1200	1100	1143					
BPCL	700	600	635					
BRITANNIA	5200	4700	4934					
CIPLA	1460	1300	1443					
COALINDIA	500	400	434					
DIVISLAB	3800	3500	3649					
DRREDDY	6500	6000	6337					
EICHERMOT	4000	3800	3828					
GRASIM	2200	2000	2199					
HCLTECH	1700	1600	1639					
HDFCBANK	1500	1400	1439					
HDFCLIFE	600	580	578					
HEROMOTOCO	4700	4500	4543					
HINDALCO	600	500	513					
HINDUNILVR	2500	2400	2406					
ICICIBANK	1030	1000	1053					
ITC	450	400	404					
INDUSINDBK	1600	1600	1517					

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)								
Symbol	Highest CE OI	Highest PE OI	СМР					
INFY	1700	1600	1656					
IOC	200	150	183					
JSWSTEEL	850	800	828					
KOTAKBANK	1800	1700	1746					
LT	3500	3300	3300					
LTIM	6000	5500	5421					
M&M	1900	1700	1855					
MARUTI	11000	11000	11436					
NESTLEIND	2600	2500	2543					
NTPC	340	330	337					
ONGC	260	260	273					
POWERGRID	300	270	281					
RELIANCE	3000	2800	2938					
SBILIFE	1600	1400	1502					
SBIN	800	700	772					
SUNPHARMA	1550	1500	1542					
TATACONSUM	1160	1100	1163					
TATAMOTORS	1000	920	922					
TATASTEEL	150	140	144					
TCS	4100	4000	3999					
TECHM	1400	1300	1296					
TITAN	3700	3500	3654					
ULTRACEMCO	10500	9500	9964					
UPL	550	500	493					
WIPRO	550	500	521					



# **Derivatives Daily**

Thursday, February 22, 2024

OI against MWP	L				OI against MWP	۲L		
Symbol	MWPL	Open Interest	Limit for next day	% OI	Symbol	MWPL	Open Interest	Limit for next day
BALRAMCHIN	23040698	23288000	Ban	101%	TATAPOWER	339616396	254282625	68352951
RBLBANK	120524452	119865000	Ban	99%	HINDPETRO	127940594	95382900	26160664
PEL	23952122	23658000	Ban	99%	IDEA	4832931211	3586320000	1004964650
PVRINOX	14162574	13769217	Ban	97%	BANKBARODA	372635498	250447275	103556448
ASHOKLEY	282359403	272375000	Ban	96%	ESCORTS	6731473	4474250	1920649
INDUSTOWER	166895623	158198600	Ban	95%	AARTIIND	40929582	27075000	11808102
ABFRL	83625756	77828400	1616068	93%	METROPOLIS	5147389	3375200	1514819
NMDC	229794455	209718000	8586732	91%	PFC	290447407	189522375	86402661
PNB	591377974	535600000	26209075	91%	CHAMBLFERT	32829989	21105200	10083289
ТАТАСНЕМ	31601465	28567000	1454391	90%	JINDALSTEL	75634801	48470000	23383060
GNFC	17249403	15414100	Ban	89%	MCX	10180563	6207600	3463934
GMRINFRA	494055219	432652500	Ban	88%	BATAINDIA	12812405	7562250	4609534
BIOCON	93713228	81897500	Ban	87%	LICHSGFIN	60244101	35462000	21769895
VEDL	269299238	234646000	21188276	87%	CUB	148127915	85320000	55401519
NATIONALUM	178967755	154050000	Ban	86%	BPCL	202646440	116586000	75928118
ZEEL	184440627	156855000	Ban	85%	SUNTV	19704232	11335500	7383520
BANDHANBNK	193358339	163740000	Ban	85%	AMBUJACEM	146089317	83928600	54856251
HINDCOPPER	65482129	55247200	Ban	84%	TATACOMM	23447901	13258500	9017005
BHEL	256482590	216205500	27452960	84%	ACC	16266067	9052800	6399963
CANBK	134484114	110853900	Ban	82%	CANFINHOME	18644752	10323300	7389214
MANAPPURAM	109696743	88476000	15735905	81%	BSOFT	32550512	17594000	13328986
INDIACEM	44362911	35716400	Ban	81%	PETRONET	150000017	79977000	62523016
AUROPHARMA	56444627	45400300	8222095	80%	HAL	37934515	20164800	15872989
GRANULES	28132038	22336000	4389436	79%	DLF	128335464	66471900	55446790
DELTACORP	35744131	28278000	5678924	79%	AUBANK	99695207	51310000	43400446
SAIL	289139949	228696000	45986951	79%	CONCOR	55081874	28317000	24010780
UPL	101555650	79994200	16483667	79%	FEDERALBNK	446239854	225820000	198107861
IRCTC	60165566	46795000	10362287	78%	TATAMOTORS	356392421	179574225	158998574
GLENMARK	30110093	23293525	5311063	77%				
IDFCFIRSTB	884075623	671272500	168599341	76%				
ABCAPITAL	161301726	121186800	32049839	75%				
IEX	177845485	133380000	35573210	75%				
SBICARD	59413161	44486400	11956102	75%				



Thursday, February 22, 2024

## **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
CUMMINSIND FUT	Sell	2620.7	2520	2664	1-2 Days	Open
DRREDDY FUT	Sell	6340.7	6100	6450	1-2 Days	Open
AUROPHARMA FUT	Sell	1042.7	1000	1062	1-2 Days	Open



**Derivatives Daily** 

Thursday, February 22, 2024

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