

Nifty Snapshot									
	Close	Prv Cl.	Ab chg	% chg					
Spot	19,624.70	19,671.10	-46.40	-0.24					
Futures	19,618.75	19,683.35	-64.60	-0.33					
OI(ml shr)	11.21	11.21	-0.01	-0.07					
Vol (lots)	143627	117196	26431	22.55					
COC	-5.95	12.25	-18.20	-148.6					
PCR-OI	0.92	0.82	0.11	13.1					

## Nifty Futures Price v/s OI



Institutional Activity in previous trading session									
(in Rs cr.)		Buy		Sell			Net		
Index Future	es	37	789.40	2	1181.57		-392.17		
Index Option	ns	189	6061.34	18	67049.73	2	29011.61		
Stock Futur	es	22	667.98	2	2074.78		593.20		
Stock Optio	ns	31	160.42	3	1143.30		17.12		
FII Cash	FII Cash		10,102.11		11,195.58		-1,093.47		
DII Cash		7,249.75		6,513.60			736.15		
Net FII Act	ivity (i	in Rs	cr.)						
Date	ldx F	ut	t Stk Fu		ldx Opt		Cash		
19-Oct	-392	.2	593.2		29011.6		-1093		
18-Oct	-385	.0	-1495.6		-28425.9		-1832		
17-Oct	464.5		2187.7		8838.4		264		
16-Oct	27.7		-215.5		-21332.6		-594		
13-Oct	-784.5		-4.9		-10682.8		317		
12-Oct	252.	.7	-1063.8		-29951.1		-1863		

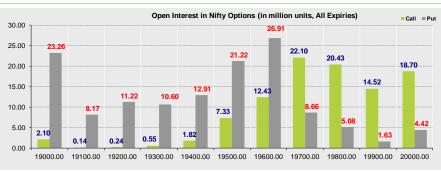
## Technical Pivot (Intraday):

		,,				
	S2	S1	PIVOT	R1	R2	•
NIFTY	19460	19540	19605	19685	19750	-
BANKNIFTY	43450	43645	43880	44080	44315	

# Summary

- Indian markets closed on a negative note where selling was mainly seen in Metals, Finance, Oil-Gas sectors. Nifty Oct Future closed at 19618.75 (down 64.60 points) at a discount of 5.95 pts to spot.
- FIIs were net sellers in Cash to the tune of 1093 Cr and were net sellers in index futures to the tune of 392.17 Cr.
- India VIX decreased by 1.00% to close at 10.90 touching an intraday high of 11.21.

# **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 19600, 19500, 19400 strike Puts and at 19700, 19600, 19500 strike Calls indicating that the market is likely to remain cautious to range bound in the near term.
  - Highest OI build-up is seen at 19700 strike Calls and 19600 strike Puts, to the tune of 22.10mn and 26.91mn respectively.

# Outlook on Nifty:

Index is likely to open on a gap down note today and is likely to remain cautious 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 chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
BAJAJ-AUTO	5480.5	6.5	3.1	27.2	ASTRAL	1839.0	-6.2	4.0	18.5	
NESTLEIND	24114.4	3.4	0.3	13.3	IGL	459.0	-4.9	14.0	18.0	
ULTRACEMCO	8542.5	2.9	1.7	7.9	LALPATHLAB	2509.7	-0.2	1.2	16.3	
Short Covering seen in:					Long Unwinding seen in	:				
Scrip	Price	Price chg	OI	OI Chg	Scrip	Price	Price chg	OI	OI Chg	
PERSISTENT	5855.4	2.4	1.2	-12.7	COROMANDEL	1161.2	-0.2	1.4	-5.2	
COFORGE	5115.7	0.8	1.4	-10.7	BANKNIFTY	43845.2	-0.5	3.0	-4.7	
JKCEMENT	3353.6	2.0	0.7	-6.9	FINNIFTY	19685.4	-0.5	0.1	-3.7	

## NIRAV HARISH CHHEDA AVP - DERIVATIVES AND TECHNICAL RESEARCH

#### AMIT BHUPTANI DERIVATIVES AND TECHNICAL RESEARCH ANALYST

# **Derivatives Daily**

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NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)								
Symbol	Highest CE OI	Highest PE OI	СМР					
ADANIPORTS	850	800	794					
ADANIENT	2500	2400	2405					
ASIANPAINT	3400	3100	3102					
AXISBANK	1020	1000	994					
BAJAJ-AUTO	5500	5300	5481					
BAJAJFINSV	1700	1600	1637					
BAJFINANCE	8100	7500	7865					
BHARTIARTL	960	940	946					
BPCL	360	350	354					
BRITANNIA	4600	4400	4604					
CIPLA	1250	1200	1224					
COALINDIA	320	280	315					
DIVISLAB	3800	3500	3646					
DRREDDY	5700	5500	5635					
EICHERMOT	3500	3300	3510					
GRASIM	2000	1960	1976					
HCLTECH	1300	1200	1255					
HDFCBANK	1600	1500	1517					
HDFCLIFE	650	630	639					
HEROMOTOCO	3200	3100	3272					
HINDALCO	500	470	480					
HINDUNILVR	2520	2500	2547					
ICICIBANK	1000	950	937					
ITC	460	440	450					
INDUSINDBK	1460	1400	1452					

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NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)									
Symbol	Highest CE Ol	Highest PE Ol	СМР						
INFY	1500	1400	1417						
IOC	100	90	91						
JSWSTEEL	800	750	780						
KOTAKBANK	1800	1700	1741						
LT	3100	2900	3061						
LTIM	5500	5200	5462						
M&M	1600	1500	1572						
MARUTI	11000	10500	10791						
NESTLEIND	25000	23000	24114						
NTPC	250	220	240						
ONGC	185	185	186						
POWERGRID	210	200	206						
RELIANCE	2400	2300	2310						
SBILIFE	1400	1300	1351						
SBIN	600	550	573						
SUNPHARMA	1150	1100	1141						
TATACONSUM	920	890	895						
TATAMOTORS	700	670	669						
TATASTEEL	130	125	126						
TCS	3600	3500	3462						
TECHM	1300	1200	1175						
TITAN	3400	3100	3289						
ULTRACEMCO	8600	8400	8542						
UPL	630	600	614						
WIPRO	420	400	395						



Friday, October 20, 2023

against MWP	L					OI against MWF	OI against MWPL	OI against MWPL	OI against MWPL
mbol	MWPL	Open Interest	Limit for next day	% OI		Symbol	Symbol MWPL	Symbol MWPL Open Interest	
В	591377974	549120000	12689075	93%	BSOF	-T	-T 32415626		
C	229794455	208084500	10220232	91%	ABFRL		83537114	83537114 55611400	83537114 55611400 23748858
DCON	93328354	83525000	5136936	89%	LTTS		5536175	5536175 3681200	5536175 3681200 1578166
ETROPOLIS	5142957	4517600	368209	88%	LICHSGFIN		60244101	60244101 38998000	60244101 38998000 18233895
&TFH	168147913	147022900	12717617	87%	GMRINFRA		494055219	494055219 316845000	494055219 316845000 152507458
CHAMBLFERT	32829989	28661500	2526989	87%	PFC		290447408	290447408 182760500	290447408 182760500 93164537
PVRINOX	14183747	12204302	1270257	86%	GRANULES		28066846	28066846 17638000	28066846 17638000 9025503
RBLBANK	119927306	102295000	11635940	85%	HINDPETRO		127940594	127940594 79633800	127940594 79633800 41909764
BALRAMCHIN	23040698	19652800	Ban	85%	ASHOKLEY	28	32349803	32349803 172935000	32349803 172935000 95297312
IBULHSGFIN	89610825	74409000	Ban	83%	IEX	1778	45485	45485 107527500	45485 107527500 61425710
INDIACEM	44366511	36658900	Ban	83%	FEDERALBNK	4647970	)37	276005000	037 276005000 165552185
SUNTV	19704232	16279500	2439520	83%	CANFINHOME	18644752	2	10930725	2 10930725 6781789
DELTACORP	35709031	29136800	Ban	82%	GLENMARK	30110093		17510200	17510200 11094388
BHEL	256482590	206976000	36682460	81%	CUB	148083277		85920000	85920000 54759113
ESCORTS	6718575	5388900	993746	80%	TATAPOWER	339616396		194670000	194670000 127965576
MANAPPURAM	109688743	87972000	Ban	80%	ACC	16266067		9287700	9287700 6165063
MCX	10180563	8156400	Ban	80%	AMBUJACEM	146036127		83050200	83050200 55684120
GNFC	18282414	14641900	Ban	80%	TATACHEM	31601465		17837600	17837600 12183791
NATIONALUM	178967755	142845000	27174367	80%	JINDALSTEL	76154801		42360000	42360000 29987060
SAIL	289139949	230712000	43970951	80%	IDEA	4832931211		2679440000	2679440000 1911844650
HINDCOPPER	65482129	51213900	10994122	78%	UPL	101555650		56270500	56270500 40207367
IDFCFIRSTB	796349193	621975000	134556733	78%	IRCTC	60165566		32447625	32447625 24709662
POLYCAB	10193113	7674000	2009457	75%	NAVINFLUOR	7058383		3774900	3774900 2930563
ZEEL	184440627	137052000	38166595	74%	JUBLFOOD	76383295		40761250	40761250 31802880
BANKBARODA	372635498	271820250	82183473	73%	GAIL	627739751		333856050	333856050 262496713
CANBK	134484114	97537500	30222408	73%	TATACOMM	23447901		12420500	12420500 9855005
BANDHANBNK	193348108	139987500	43693202	72%	TATAMOTORS	356121114		181422450	181422450 156892608
M&MFIN	117858097	85284000	26681192	72%	AUROPHARMA	56444627		28474600	28474600 25147795
RECLTD	249446067	179416000	57557763	72%	ADANIPORTS	160323375		80476800	80476800 71830406
INDUSTOWER	166969318	117946000	40674852	71%					
PEL	23951791	16696500	6057701	70%					
AARTIIND	40851736	27859000	10950149	68%					
VEDL	236487054	160396000	64266701	68%					



# **Derivative Recommendations:**

Stock Name	Call (Buy/Sell)	Entry price	Targets	Stop Loss	Duration	Status
LAURUSLABS 401.8	Buy	401.8	422	391	Positional	Open
ONGC 188 CE	Buy	1.25	3	0.1	Positional	Open



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