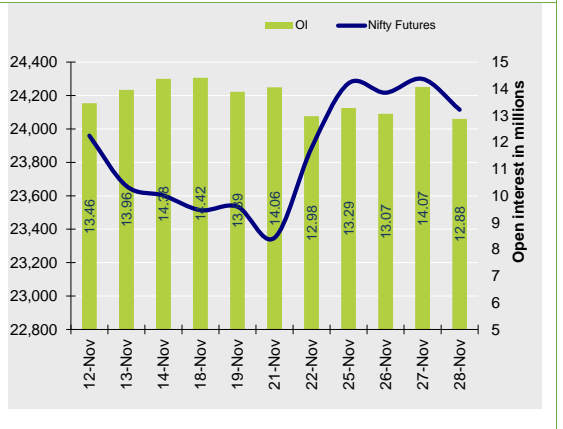


**Nifty Snapshot**

	Close	Prv Cl.	Ab chg	% chg
<b>Spot</b>	23,914.15	24,274.90	-360.75	-1.49
<b>Futures</b>	24,115.25	24,299.55	-184.30	-0.76
<b>OI(ml shr)</b>	12.88	14.07	-1.19	-8.46
<b>Vol (lots)</b>	510554	409031	101523	24.82
<b>COC</b>	201.10	24.65	176.45	715.8
<b>PCR-OI</b>	0.95	1.12	-0.17	-14.9

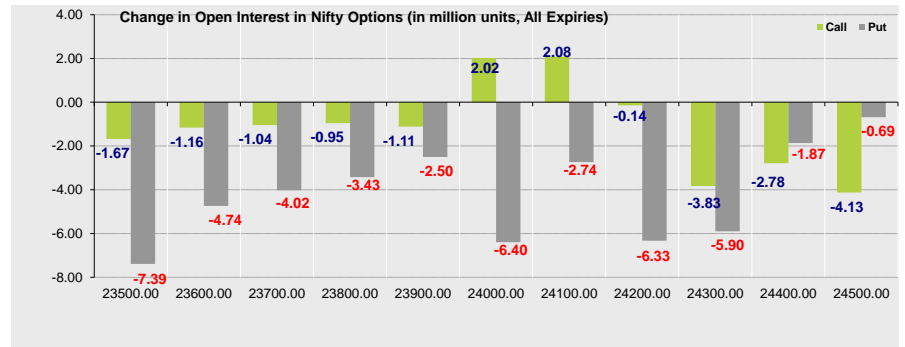
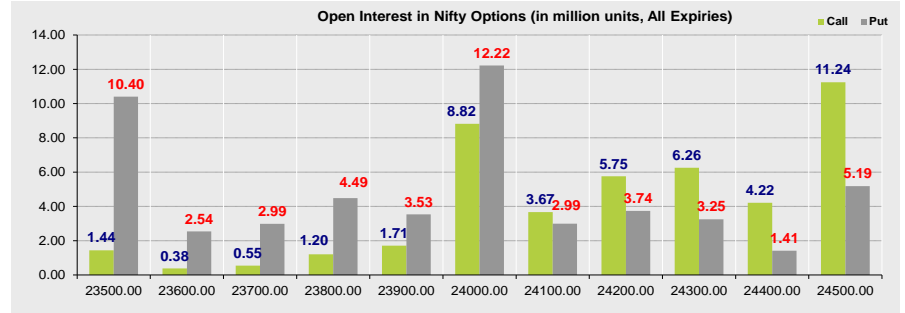
**Nifty Futures Price v/s OI**



**Summary**

- Indian markets closed on a negative note where selling was mainly seen in Automobiles, IT, Banking Sectors. Nifty Dec Futures closed at 24115.25 (down 184.30 points) at a premium of 201.10 pts to spot.
- FII's were net sellers in Cash to the tune of 11,756.25 Cr and were net sellers in index futures to the tune of 1967.85 Cr.
- India VIX increased by 3.96% to close at 15.21 touching an intraday high of 15.56.

**Open Interest in Nifty Options:**



- The above second chart shows previous trading day's change in Nifty options where Liquidation in OI were seen in 23800, 23900, 24000, 24100 strike Puts and addition at 24100, 24000 strike Calls indicating market is likely to remain range bound in the near term.
- Highest OI build-up is seen at 24500 strike Calls and 24000 strike Puts, to the tune of 11.24mn and 12.22mn respectively.

**Outlook on Nifty:**

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

**Institutional Activity in previous trading session**

(in Rs cr.)	Buy	Sell	Net
Index Futures	7088.78	9056.63	-1967.85
Index Options	3502233.15	3435382.85	66850.30
Stock Futures	56287.49	60672.49	-4385.00
Stock Options	23043.29	27292.52	-4249.23
FII Cash	10,796.17	22,552.42	-11,756.2
DII Cash	17,685.35	8,967.05	8,718.30

**Net FII Activity (in Rs cr.)**

Date	Idx Fut	Stk Fut	Idx Opt	Cash
28-Nov	-1967.9	-4385.0	66850.3	-11756
27-Nov	-120.1	1598.9	-64314.8	8
26-Nov	-1131.1	629.2	-40990.9	1158
25-Nov	3389.3	4074.0	-13405.0	9948
22-Nov	3018.5	12395.3	32895.2	-1278
21-Nov	-598.6	-3609.4	-95302.0	-5321

**Technical Pivot (Intraday):**

	S2	S1	PIVOT	R1	R2
NIFTY	23775	23945	24225	24400	24680
BANKNIFTY	51650	51990	52540	52880	53435

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

**Fresh Longs seen in:**

Scrip	Price	Price chg	OI	OI Chg
GRANULES	588.0	0.3	17.5	2.4
ICICIPRULI	696.9	1.7	9.7	0.6
GMRINFRA	82.9	0.7	312.9	0.1

**Fresh Shorts seen in:**

Scrip	Price	Price chg	OI	OI Chg
FINNIFTY	24103.7	-0.9	0.0	18.5
BANKNIFTY	52329.4	-0.6	2.4	14.2
HDFCLIFE	661.2	-3.5	22.8	10.0

**Short Covering seen in:**

Scrip	Price	Price chg	OI	OI Chg
ALKEM	5493.4	0.3	1.1	-27.0
MGL	1187.3	0.1	3.1	-21.2
NATIONALUM	246.7	1.4	50.1	-18.1

**Long Unwinding seen in:**

Scrip	Price	Price chg	OI	OI Chg
COFORGE	8668.4	-0.5	2.0	-31.0
ACC	2201.3	-0.7	3.5	-29.7
JSWSTEEL	960.0	-1.5	25.1	-21.8

NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
ADANIPTS	1200	1200	1176
ADANIEN	3000	3000	2452
ASIANPAINT	2500	2500	2472
AXISBANK	1200	1150	1140
BAJAJ-AUTO	10000	9000	9077
BAJAJFINSV	1700	1600	1582
BAJFINANCE	7000	6500	6555
BHARTIARTL	1600	1500	1572
BPCL	300	300	293
BRITANNIA	5000	5000	4954
CIPLA	1500	1500	1502
COALINDIA	420	420	418
DIVISLAB	6100	6000	5995
DRREDDY	1300	1200	1201
EICHERMOT	5000	4500	4850
GRASIM	2700	2400	2590
HCLTECH	1900	1800	1855
HDFCBANK	1800	1700	1806
HDFCLIFE	700	650	661
HEROMOTOCO	5000	4800	4811
HINDALCO	700	660	655
HINDUNILVR	2600	2500	2480
ICICIBANK	1300	1300	1296
ITC	500	480	478
INDUSINDBK	1100	1000	1001

NIFTY50 Options OI (CE OI = Resistance) ( PE OI = Support)			
Symbol	Highest CE OI	Highest PE OI	CMP
INFY	2000	1800	1870
IOC	140	140	139
JSWSTEEL	1000	960	960
KOTAKBANK	1900	1800	1771
LT	3700	3600	3692
LTIM	6500	6000	6180
M&M	3000	2900	2919
MARUTI	12000	11000	10998
NESTLEIND	2400	2200	2250
NTPC	400	360	364
ONGC	284	250	254
POWERGRID	350	300	335
RELIANCE	1300	1300	1281
SBILIFE	1500	1400	1436
SBIN	900	800	844
SUNPHARMA	1800	1700	1747
TATACONSUM	1000	940	948
TATAMOTORS	800	800	785
TATASTEEL	160	140	144
TCS	4400	4000	4273
TECHM	1800	1600	1724
TITAN	3300	3100	3235
ULTRACEMCO	11500	11000	11089
UPL	575.55	556.35	551
WIPRO	600	580	577

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI
GRANULES	29633038	20690000	7461386	70%
BANDHANBNK	193371053	134909600	48792900	70%
HINDCOPPER	65482129	44586250	17621772	68%
MANAPPURAM	109616743	74367000	29768905	68%
PEL	24029984	15796500	7031984	66%
ABFRL	94669741	61895600	28040653	65%
RBLBANK	121536448	79057500	36402125	65%
LTF	168032565	106913982	52716954	64%
SAIL	289139949	183712000	90970951	64%
BANKBARODA	372635498	227015100	126988623	61%
CANBK	672420574	405722250	233077295	60%
ADANIANT	57246033	33950100	20433631	59%
GMRINFRA	716538553	415350000	265361625	58%
PNB	687763516	396016000	257359340	58%
EXIDEIND	91809066	52520400	34698212	57%
IDEA	8405889130	4749480000	3236114673	57%
INDUSINDBK	120164716	66777500	47378980	56%
ABCAPITAL	162060517	89664300	64293191	55%
BSOFT	32673011	18070000	12969360	55%
LICHSGFIN	60244101	32835000	24396895	55%
AARTIIND	41610105	22041000	17488599	53%

OI against MWPL				
Symbol	MWPL	Open Interest	Limit for next day	% OI

**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
INDUSINDBNK 1020 CE	Buy	30	50	20	Positional	Open
LTIM (Bull Call spread)	Strategy	141	359	90	Positional	Open

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