

| Nifty Snapshot | | | | | | | |
|----------------|-----------|-----------|--------|--------|--|--|--|
| | Close | Prv Cl. | Ab chg | % chg | | | |
| Spot | 19,731.80 | 19,765.20 | -33.40 | -0.17 | | | |
| Futures | 19,806.50 | 19,829.70 | -23.20 | -0.12 | | | |
| OI(ml shr) | 12.50 | 12.70 | -0.20 | -1.58 | | | |
| Vol (lots) | 89710 | 152911 | -63201 | -41.33 | | | |
| COC | 74.70 | 64.50 | 10.20 | 15.8 | | | |
| PCR-OI | 1.00 | 1.16 | -0.16 | -14.1 | | | |



| Institutional Activity in previous trading session | | | | | | | |
|--|-------------|------------|----------|--|--|--|--|
| (in Rs cr.) | Buy | Sell | Net | | | | |
| Index Futures | 2739.79 | 3377.79 | -638.00 | | | | |
| Index Options | 1080306.69 | 1089976.99 | -9670.30 | | | | |
| Stock Futures | 16214.29 | 14851.63 | 1362.66 | | | | |
| Stock Options | 22986.65 | 23480.51 | -493.86 | | | | |
| FII Cash | 11,557.65 | 12,035.41 | -477.76 | | | | |
| DII Cash | 6,849.04 | 7,414.52 | -565.48 | | | | |
| Net FII Activity | (in Rs cr.) | | | | | | |

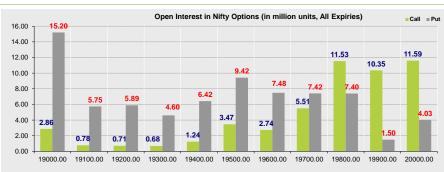
| MELLINA | Net I ii Activity (iii NS CI.) | | | | | | | | |
|---------|--------------------------------|---------|----------|-------|--|--|--|--|--|
| Date | ldx Fut | Stk Fut | ldx Opt | Cash | | | | | |
| 17-Nov | -638.0 | 1362.7 | -9670.3 | -478 | | | | | |
| 16-Nov | 1573.5 | 4461.8 | -630.8 | 957 | | | | | |
| 15-Nov | 347.3 | 4731.9 | -58745.6 | 550 | | | | | |
| 13-Nov | 616.2 | -97.6 | -18344.6 | -1244 | | | | | |
| 12-Nov | 21.1 | 111.0 | -6182.5 | -262 | | | | | |
| 10-Nov | -377.7 | -142.5 | -2879.9 | -262 | | | | | |

| Technical Pivot (Intraday): | | | | | | | | |
|-----------------------------|-------|-------|-------|-------|-------|--|--|--|
| | S2 | S1 | PIVOT | R1 | R2 | | | |
| NIFTY | 19690 | 19750 | 19810 | 19870 | 19930 | | | |
| BANKNIFTY | 43395 | 43555 | 43810 | 43970 | 44225 | | | |

Summary

- Indian markets closed on a flat note where selling was mainly seen in Banking, Finance, Technology sectors. Nifty Nov Future closed at 19806.50 (down 23.20 points) at a premium of 74.70 pts to spot.
- Fils were net sellers in Cash to the tune of 477.76 Cr and were net sellers in index futures to the tune of 638.00 Cr.
- India VIX increased by 1.54% to close at 11.83 touching an intraday high of 12.09.

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 19800, 19700, 19600, 19500 strike Puts and at 19800, 19900, 20000 strike Calls indicating market is likely to remain range-bound in the near term.
- Highest OI build-up is seen at 20000 strike Calls and 19000 strike Puts, to the tune of 11.59mn and 15.20mn respectively.

Outlook on Nifty:

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

| (Price is in Rs; OI is in million units; Price chg a | 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 |
| EXIDEIND | 282.4 | 3.4 | 18.0 | 14.5 | SBICARD | 727.0 | -6.1 | 17.0 | 54.2 |
| SBILIFE | 1415.9 | 3.9 | 6.9 | 10.2 | RBLBANK | 235.6 | -7.7 | 63.5 | 41.8 |
| MRF | 111911.0 | 1.1 | 0.0 | 10.1 | SBIN | 565.1 | -3.7 | 117.5 | 39.0 |
| Short Covering seen in: | | | | | Long Unwinding seen in | : | | | |
| Scrip | Price | Price chg | OI | Ol Chg | Scrip | Price | Price chg | OI | OI Chg |
| ABB | 4302.0 | 1.4 | 1.3 | -10.1 | MANAPPURAM | 154.1 | -4.0 | 72.8 | -7.7 |
| ICICIPRULI | 561.4 | 2.1 | 8.5 | -10.1 | IOC | 103.0 | -1.4 | 150.6 | -7.3 |
| RAMCOCEM | 1010.4 | 0.7 | 3.3 | -9.6 | INDIACEM | 217.9 | -0.8 | 26.7 | -5.7 |



| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | | | |
|---|------------------|------------------|------|--|--|
| Symbol | Highest CE OI | Highest PE OI | СМР | | |
| ADANIPORTS | 820 | 800 | 813 | | |
| ADANIENT | 2300 | 2200 | 2217 | | |
| ASIANPAINT | 3200 | 2800 | 3182 | | |
| AXISBANK | 1000 | 950 | 998 | | |
| BAJAJ-AUTO | 6000 | 5400 | 5653 | | |
| BAJAJFINSV | 1700 | 1500 | 1618 | | |
| BAJFINANCE | 7500 | 7000 | 7251 | | |
| BHARTIARTL | 930 | 930 | 951 | | |
| BPCL | 400 | 370 | 391 | | |
| BRITANNIA | 4800 | 4500 | 4733 | | |
| CIPLA | 1300 | 1200 | 1255 | | |
| COALINDIA | 360 | 320 | 345 | | |
| DIVISLAB | 3600 | 3300 | 3614 | | |
| DRREDDY | 5600 | 5500 | 5633 | | |
| EICHERMOT | 4200 | 3800 | 3880 | | |
| GRASIM | 2000 | 1940 | 1979 | | |
| HCLTECH | 1290 | 1250 | 1314 | | |
| HDFCBANK | 1500 | 1500 | 1510 | | |
| HDFCLIFE | 700 | 600 | 653 | | |
| HEROMOTOCO | 3400 | 3100 | 3340 | | |
| HINDALCO | 500 | 480 | 500 | | |
| HINDUNILVR | 2600 | 2500 | 2535 | | |
| ICICIBANK | 950 | 900 | 925 | | |
| ITC | 450 | 440 | 441 | | |
| INDUSINDBK | 1500 | 1500 | 1500 | | |

| NIFTY50 Options OI (CE OI = Resistance) (PE OI = Support) | | | | | | |
|--|------------------|------------------|-------|--|--|--|
| Symbol | Highest CE OI | Highest PE OI | СМР | | | |
| INFY | 1400 | 1400 | 1443 | | | |
| IOC | 105 | 85 | 103 | | | |
| JSWSTEEL | 780 | 750 | 771 | | | |
| KOTAKBANK | 1800 | 1700 | 1772 | | | |
| LT | 3100 | 2900 | 3118 | | | |
| LTIM | 5600 | 5000 | 5540 | | | |
| M&M | 1600 | 1500 | 1591 | | | |
| MARUTI | 11000 | 10000 | 10564 | | | |
| NESTLEIND | 25000 | 24000 | 24477 | | | |
| NTPC | 235 | 235 | 252 | | | |
| ONGC | 190 | 190 | 197 | | | |
| POWERGRID | 210 | 200 | 210 | | | |
| RELIANCE | 2400 | 2300 | 2363 | | | |
| SBILIFE | 1360 | 1350 | 1416 | | | |
| SBIN | 600 | 570 | 565 | | | |
| SUNPHARMA | 1150 | 1150 | 1197 | | | |
| TATACONSUM | 950 | 900 | 935 | | | |
| TATAMOTORS | 700 | 680 | 684 | | | |
| TATASTEEL | 125 | 115 | 126 | | | |
| TCS | 3600 | 3500 | 3511 | | | |
| TECHM | 1220 | 1120 | 1206 | | | |
| TITAN | 3400 | 3200 | 3350 | | | |
| ULTRACEMCO | 9000 | 8700 | 8820 | | | |
| UPL | 600 | 500 | 564 | | | |
| WIPRO | 400 | 380 | 397 | | | |



Monday, November 20, 2023



| OI against MWPI | L | | | |
|-----------------|-----------|---------------|-----------------------|------|
| Symbol | MWPL | Open Interest | Limit for next day | % OI |
| RBLBANK | 120271928 | 124742500 | Ban | 104% |
| HINDCOPPER | 65482129 | 67002600 | Ban | 102% |
| INDIACEM | 44362911 | 42963500 | Ban | 97% |
| MCX | 10180563 | 9557200 | Ban | 94% |
| MANAPPURAM | 109696743 | 102582000 | Ban | 94% |
| CHAMBLFERT | 32829989 | 30669800 | Ban | 93% |
| BHEL | 256482590 | 236701500 | 6956960 | 92% |
| IBULHSGFIN | 94226179 | 86133900 | 3380970 | 91% |
| ZEEL | 184440627 | 168165000 | Ban | 91% |
| NMDC | 229794455 | 208170000 | 10134732 | 91% |
| HINDPETRO | 127940594 | 115862400 | 5681164 | 91% |
| PNB | 591377974 | 516848000 | 44961075 | 87% |
| METROPOLIS | 5146496 | 4419600 | 469571 | 86% |
| DELTACORP | 35744131 | 29927800 | Ban | 84% |
| BIOCON | 93571885 | 77990000 | 10903290 | 83% |
| GNFC | 18282414 | 15034500 | 2333793 | 82% |
| NATIONALUM | 178967755 | 144277500 | 25741867 | 81% |
| TATACHEM | 31601465 | 25378100 | 4643291 | 80% |
| BALRAMCHIN | 23040698 | 18414400 | 3474263 | 80% |
| CANBK | 134484114 | 106876800 | 20883108 | 79% |
| SAIL | 289139949 | 228456000 | 46226951 | 79% |
| L&TFH | 168767877 | 132784658 | 27544825 | 79% |
| PEL | 23951791 | 18574500 | 4179701 | 78% |
| SUNTV | 19704232 | 14784000 | 3935020 | 75% |
| GRANULES | 28132038 | 20848000 | 5877436 | 74% |
| PFC | 290447407 | 204650375 | 71274661 | 70% |
| ABFRL | 83620831 | 58895200 | 20544589 | 70% |
| INDUSTOWER | 167026256 | 116004600 | 42670343 | 69% |
| PVRINOX | 14160340 | 9807886 | 3644437 | 69% |
| ABCAPITAL | 161153272 | 111315600 | 41780008 | 69% |
| LICHSGFIN | 60244101 | 41458000 | 15773895 | 69% |
| BANKBARODA | 372635498 | 253793475 | 100210248 | 68% |
| ASHOKLEY | 282359403 | 187080000 | 81161432 | 66% |
| | | <u> </u> | | |

| OI against MWF | PL | | | |
|----------------|------------|------------------|--------------------|------|
| Symbol | MWPL | Open Interest | Limit for next day | % OI |
| DLF | 128335464 | 84763800 | 37154890 | 66% |
| IDEA | 4832931211 | 3155280000 | 1436004650 | 65% |
| BSOFT | 32508119 | 20897000 | 9985713 | 64% |
| AARTIIND | 40912236 | 26023000 | 12843624 | 64% |
| AUROPHARMA | 56444627 | 35726900 | 17895495 | 63% |
| BANDHANBNK | 193356582 | 121170000 | 62518752 | 63% |
| ESCORTS | 6726893 | 4191550 | 2198998 | 62% |
| IDFCFIRSTB | 881684797 | 546240000 | 291360557 | 62% |
| PETRONET | 150000017 | 91803000 | 50697016 | 61% |
| GLENMARK | 30110093 | 18277975 | 10326613 | 61% |
| RECLTD | 249446067 | 150682000 | 86291763 | 60% |
| UPL | 101555650 | 60235500 | 36242367 | 59% |
| JINDALSTEL | 76154801 | 44730000 | 27617060 | 59% |
| IEX | 177845485 | 103631250 | 65321960 | 58% |
| VEDL | 269187421 | 152973900 | 102754149 | 57% |
| AMBUJACEM | 146089317 | 82155600 | 56629251 | 56% |
| TATAPOWER | 339616396 | 186158250 | 136477326 | 55% |
| CUB | 148083277 | 79390000 | 61289113 | 54% |
| SBICARD | 58820069 | 31439200 | 24439865 | 53% |
| ACC | 16266067 | 8578200 | 6874563 | 53% |
| GMRINFRA | 494055219 | 255510000 | 213842458 | 52% |
| ADANIPORTS | 148906032 | 76288000 | 65172730 | 51% |
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Derivative Recommendations:

| Stock Name | Call (Buy/Sell) | Entry price | Targets | Stop Loss | Duration | Status |
|----------------|--------------------|-------------|---------|-----------|------------|--------|
| COLPAL 2140CE | Buy | 35 | 60 | 22 | 1-2 Days | Open |
| GAIL 130 CE | Buy | 2.2 | 5 | 0.8 | Positional | Open |
| NIFTY FUT | Sell | 1985.7 | 19390 | 19990 | 1-2 DAYS | Open |
| SHRIRAMFIN FUT | Sell | 1994.7 | 1930 | 2030 | 1-2 DAYS | Open |
| | | | | | | |
| | | | | | | |



Derivatives Daily

Monday, November 20, 2023

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