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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,477	11,036,700	4,270,550	70.9	1.19	19030
PREVIOUS	19,487	11,085,650	5,181,650	75.5	1.21	
% CHANGE	-0.05%	-0.44%	-17.58%	-	-	

## OUTLOOK

### Nifty

- After a flat start, Nifty oscillated in a narrow range between 19330-19420 for the entire trading session and settled marginally negative with a loss of 0.03
- Highest call side open interest is at 19500 and highest put side open interest is at 19300
- Slightly higher call writing is observed as compared to the put writing, It indicates a negative sentiment
- Vwap based trading range for tomorrow is between 19330-19460

### NIFTY LEVELS

18450 18600 18880 19030 19250 19418

### Sectors/Stocks

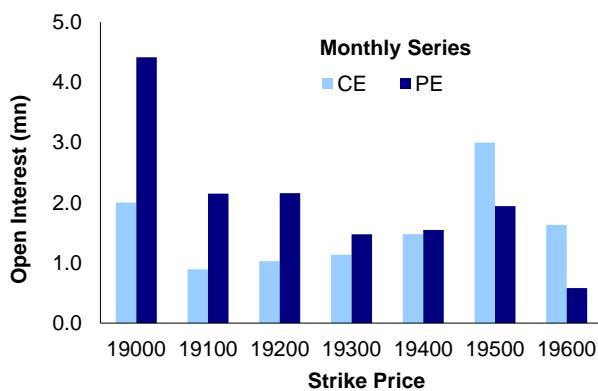
- Nifty Midcap 100 index outperformed today comparing to the Nifty and closed positive with a gain of 0.28 percent
- Top performing sectors were Pharma and Healthcare while Realty and Media underperformed

Market wide open interest is 1,706,584 Cr.

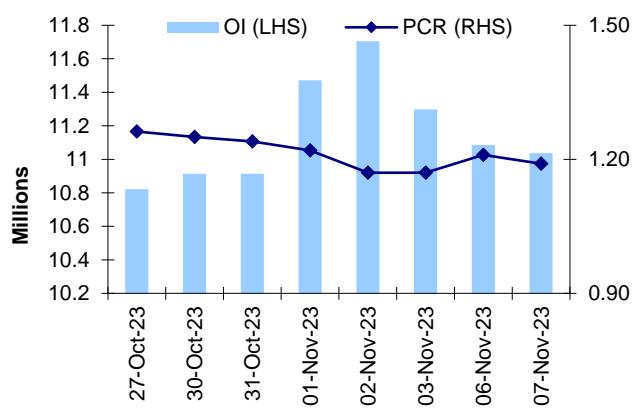
### Recommendations

- DERIVATIVES MTF : BUY TATASTEEL @ 117.60 SL 110 TGT 145,155
- DERIVATIVES MTF : BUY RELIANCE @ 2320.60 SL 2200 TGT 2600,2750

## NIFTY OPTIONS OI



## NIFTY PCR OI



## OPTION STATISTICS

## Nifty OPTION CHAIN ANALYSIS

Nifty CMP: 19,407		STRIKE (09-NOV-2023 EXPIRY)	Time: 07/11/2023; 3:30PM	
CALL OI	Change (CALL OI)		Change (PUT OI)	PUT OI
65,032	1,273	19900	284	1,543
1,01,306	31,795 (31%)	19850	-25	291
72,904	13,445 (18%)	19800	372	1,703
40,726	-1,854	19750	66	771
1,13,563	17,989 (16%)	19700	962	3,753
91,137	24,246 (27%)	19650	427	1,055
1,45,979	17,003 (12%)	19600	705	6,480
82,059	24,399 (30%)	19550	-95	4,393
1,62,162	21,895 (14%)	19500	2,493	33,374
1,27,826	51,714 (40%)	19450	8,056 (25%)	31,777
1,32,691	22,168 (17%)	19400	19,172 (15%)	1,31,506
44,468	6,496	19350	14,220 (11%)	1,24,040
78,080	-16,142	19300	-10,318 	1,54,567
29,862	-576	19250	25,313 (28%)	91,245
34,385	-7,613	19200	18,374 (13%) 	1,37,279
6,262	-1,808	19150	8,625 (14%)	60,191
16,154	-3,234	19100	-706	97,384
1,394	-374	19050	370	43,314
8,650	-1,335	19000	22,538 (17%)	1,32,610
592	-99	18950	40,085 (57%)	70,673
1,827	-490	18900	-1,365	57,860
<b>18,39,281</b>	<b>2,19,531</b>	<b>TOTAL OI</b>	<b>78,636</b>	<b>18,26,426</b>

Source : NSE India Option Chain

## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	18.8%	14,749,200	-2.3%
BATAINDIA	12.4%	1,989,750	-1.4%
IOC	12.3%	160,855,500	5.1%
BANKBARODA	11.4%	151,848,450	-2.2%
ATUL	11.1%	439,050	-2.8%
TRENT	10.3%	3,667,200	8.5%
TATACHEM	8.9%	9,858,750	-1.0%
BAJFINANCE	8.9%	5,020,000	-0.9%
ONGC	8.8%	38,773,350	-0.1%
RAMCOCEM	7.4%	3,304,800	-0.4%
ESCORTS	7.0%	2,166,175	1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFORG	-14.6%	8,071,000	-1.9%
ABBOTINDIA	-7.0%	63,320	2.0%
CROMPTON	-5.5%	12,933,000	0.3%
SBIN	-5.4%	87,915,000	0.9%
CANFINHOME	-5.2%	3,386,175	-2.6%
JKCEMENT	-5.2%	824,500	-1.1%
FEDERALBNK	-5.0%	96,900,000	2.2%
ICICIGI	-4.8%	2,766,000	0.3%
ULTRACEMCO	-4.6%	1,232,300	0.5%
ALKEM	-4.6%	1,062,800	5.3%
COROMANDEL	-4.4%	1,634,500	0.8%

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NIL					

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NIL					

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	342	CE	372,000	1760%	1.0
PFC	305	CE	767,250	1423%	0.7
SUNPHARMA	1,240	CE	112,700	1364%	2.6
BPCL	420	CE	221,400	925%	0.5
L&TFH	149	CE	580,060	584%	2.1
HAL	2,025	CE	154,800	522%	53.6
HAL	2,200	CE	468,300	510%	12.9
NTPC	242	CE	2,427,000	499%	2.4
EXIDEIND	272	CE	410,400	396%	5.2
TRENT	2,400	CE	658,800	375%	94.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TRENT	2400	PE	237600	59300%	52.45
TRENT	2300	PE	301200	8267%	22.2
IOC	103	PE	1881750	4725%	1.95
IOC	104	PE	1121250	3733%	2.4
HINDPETRO	275	PE	656100	2109%	5.3
POWERGRID	204	PE	1681200	1568%	3.05
IOC	105	PE	2320500	1300%	2.95
IOC	106	PE	243750	1150%	3.55
ONGC	197	PE	269500	1067%	5.65
SUNPHARMA	1170	PE	217000	900%	14.95

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HAL	2,000	CE	25,934	65.4
BAJFINANCE	7,600	CE	20,922	126.8
HDFCBANK	1,500	CE	20,616	19.2
RECLTD	310	CE	18,035	7.2
INDUSINDBK	1,500	CE	17,918	28.3
TCS	3,400	CE	16,441	44.1
ONGC	200	CE	15,340	1.6
INDUSINDBK	1,480	CE	15,082	38.0
TRENT	2,400	CE	14,976	94.8
DIVISLAB	3,500	CE	14,833	70.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DIVISLAB	3,400	PE	12,104	36.5
BAJFINANCE	7,500	PE	11,595	145.4
MARUTI	10,300	PE	9,459	168.3
HAL	1,900	PE	8,364	10.2
DIVISLAB	3,300	PE	8,051	18.5
DIVISLAB	3,500	PE	7,834	76.6
RELIANCE	2,320	PE	7,770	22.5
AXISBANK	1,000	PE	7,379	7.7
RELIANCE	2,300	PE	7,371	15.6
ICICIBANK	940	PE	7,155	8.3

## RATING SCALE (PRIVATE CLIENT GROUP)

**BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.

**SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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