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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,485	11,367,000	4,206,200	89.6	1.18	19030
PREVIOUS	19,491	10,999,600	3,543,150	47.85	1.20	
% CHANGE	-0.03%	3.34%	18.71%	-	-	

## OUTLOOK

### Nifty

- After a flat start, Nifty remained range bound between 19400-19460 for most part of the day. Selling pressure witnessed in the final hour dragged the Nifty below 19400 and it settled near days low with a loss of 0.25 percent.
- Highest call side open interest is at 19500 and highest put side open interest is at 19400
- Higher call writing compared to the put writing indicates a negative sentiment
- Vwap based trading range for tomorrow is between 19330-19535

### NIFTY LEVELS

18450 18600 18880 19030 19250 19450

### Sectors/Stocks

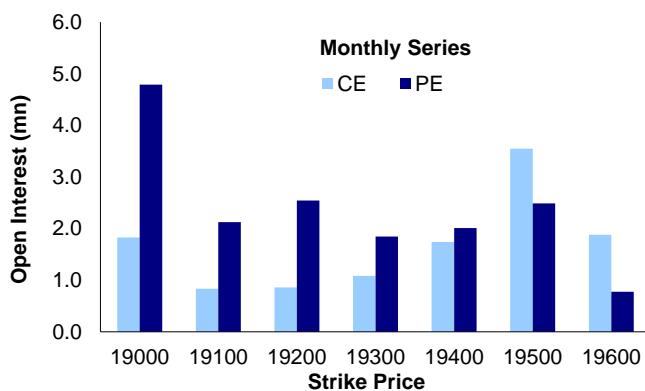
- Nifty Midcap 100 index outperformed today comparing to the Nifty and closed positive with a gain of 0.22 percent
- Top performing sectors were Auto and Realty while FMCG and Energy underperformed

Market wide open interest is 1,433,397 Cr.

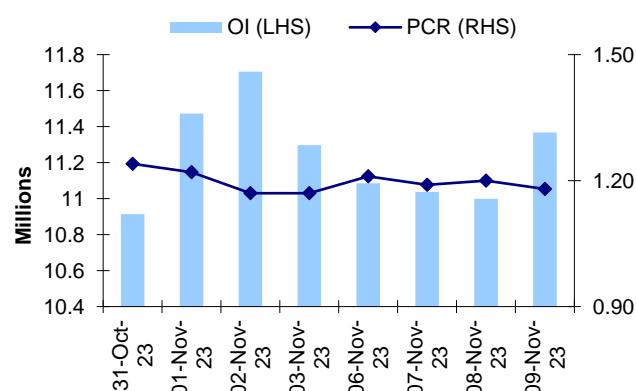
### Recommendations

- DERIVATIVES SHORT TERM : BUY NSEFUT CUMMINSIND NOV @ 1760 SL 1670 TGT 1890
- DERIVATIVES MTF : BUY TATASTEEL @ 117.60 SL 110 TGT 145,155

## NIFTY OPTIONS OI



## NIFTY PCR OI



## OPTION STATISTICS

## Nifty OPTION CHAIN ANALYSIS

Nifty CMP: 19,395		STRIKE (16-NOV-2023 EXPIRY)	Time: 09/11/2023; 3:30PM
CALL OI	Change (CALL OI)		PUT OI
56,236	42,172 (75%)	19900	1,040
22,944	14,789	19850	101
66,839	41,873 (63%)	19800	1,154
26,402	18,681	19750	219
59,224	30,746	19700	2,431
27,992	11,298	19650	1,067
62,174	25,929	19600	2,507
41,322	28,500	19550	1,749
1,24,504	67,763 (54%)	19500	18,458
46,644	27,039	19450	11,158
80,439	50,417 (63%)	19400	42,614 (50%) 
9,741	5,377	19350	14,146
18,464	8,396	19300	15,355
3,105	431	19250	8,159
6,870	2,668	19200	26,765 (50%) 
921	282	19150	12,407
2,708	-195	19100	14,963
456	71	19050	9,326
4,893	1,821	19000	29,588 (59%)
87	30	18950	5,783
389	90	18900	22,853
<b>11,22,083</b>	<b>7,46,973</b>	<b>TOTAL OI</b>	<b>4,85,582</b>
		<b>Source : NSE India Option Chain</b>	<b>8,25,379</b>

## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	31.0%	4,350,300	1.2%
LUPIN	10.7%	10,041,900	-0.5%
CHAMBLFERT	9.8%	18,468,000	2.3%
LALPATHLAB	9.3%	1,025,400	2.2%
INFY	9.0%	24,115,600	-1.2%
ASHOKLEY	8.9%	77,355,000	-1.8%
IPCALAB	8.3%	2,419,950	-0.7%
TECHM	8.2%	15,100,800	-1.3%
NATIONALUM	8.1%	69,682,500	-3.8%
APOLLOHOSP	7.5%	2,527,375	3.7%
PFC	7.0%	65,018,625	5.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	-12.2%	130,965	-0.5%
MCDOWELL-N	-7.6%	9,466,100	-0.2%
M&M	-7.0%	14,276,150	4.3%
BSOFT	-6.0%	7,424,000	0.2%
DLF	-5.6%	36,336,300	0.8%
COROMANDEL	-5.3%	1,597,400	0.0%
PIDILITIND	-5.2%	2,628,750	-0.6%
BATAINDIA	-5.2%	2,278,875	1.0%
GNFC	-5.0%	9,696,700	-2.4%
ATUL	-4.9%	423,150	0.6%
MOTHERSON	-4.5%	81,870,100	-3.1%

## 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)
RAMCOCEM	1,150	CE	120,700	3450%	3.3
ASHOKLEY	191	CE	250,000	2400%	0.4
MARICO	500	CE	106,800	1680%	25.0
RAMCOCEM	1,030	CE	113,900	1575%	30.3
CHAMBLFERT	335	CE	321,100	1027%	1.4
RECLTD	345	CE	722,000	903%	1.5
RAMCOCEM	1,040	CE	141,950	882%	25.7
CHAMBLFERT	307	CE	353,400	786%	7.4
NATIONALUM	89	CE	345,000	667%	2.9
RAMCOCEM	1,050	CE	362,950	636%	21.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	275	PE	1,209,000	10300%	8.4
APOLLOHOSP	5,300	PE	100,625	4931%	114.0
GRANULES	380	PE	146,000	1725%	15.0
PFC	270	PE	3,739,375	1536%	5.9
PFC	272	PE	523,125	1400%	7.1
PFC	280	PE	1,240,000	1180%	11.5
CUB	144	PE	115,000	1050%	4.2
LUPIN	1,240	PE	102,850	831%	47.1
APOLLOTYRE	425	PE	153,000	800%	12.3
LUPIN	1,230	PE	152,150	752%	40.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	10,500	CE	31,554	130.7
MARUTI	10,400	CE	21,326	178.4
APOLLOHOSP	5,200	CE	20,657	192.5
APOLLOHOSP	5,300	CE	20,522	135.0
RECLTD	320	CE	18,608	6.5
COALINDIA	320	CE	17,226	10.6
RELIANCE	2,340	CE	15,685	24.5
PFC	280	CE	15,472	5.8
BAJFINANCE	7,500	CE	13,999	124.1
PFC	270	CE	13,631	10.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	13,598	21.9
MARUTI	10,300	PE	13,238	94.4
MARUTI	10,400	PE	11,955	133.5
RELIANCE	2,320	PE	9,328	29.8
APOLLOHOSP	5,200	PE	9,008	71.1
ADANIPORTS	800	PE	7,796	13.8
M&M	1,500	PE	7,177	15.5
MARUTI	10,000	PE	7,059	30.5
RELIANCE	2,280	PE	6,740	15.1
BAJFINANCE	7,400	PE	6,598	149.5

## 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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