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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,723	11,400,600	6,107,650	48.3	1.19	19030
PREVIOUS	19,497	11,289,500	2,829,050	54.15	1.20	
% CHANGE	1.16%	0.98%	115.89%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap up above 19600 and traded with a positive bias throughout the trading session. Finally, Nifty settled near days high with a gain of 1.19 percent
- Highest call side open interest is at 19800 and highest put side open interest is at 19600
- Aggressive put writing witnessed in the range between 19400-19700 indicates positive bias
- Vwap based trading range for tomorrow is between 19630-19730

### NIFTY LEVELS

18880    19030    19250    19450    19625    19830

### Sectors/Stocks

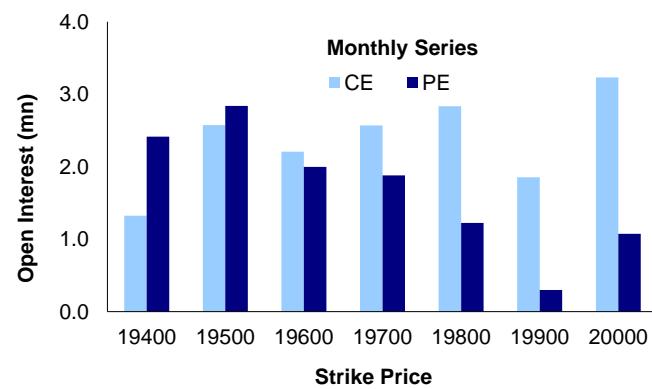
- Nifty Midcap 100 index underperformed today comparing to the Nifty and closed positive with a gain of 0.96 percent
- Top performing sectors were Realty and IT while Pharma and Healthcare underperformed

Market wide open interest is 1,587,632 Cr.

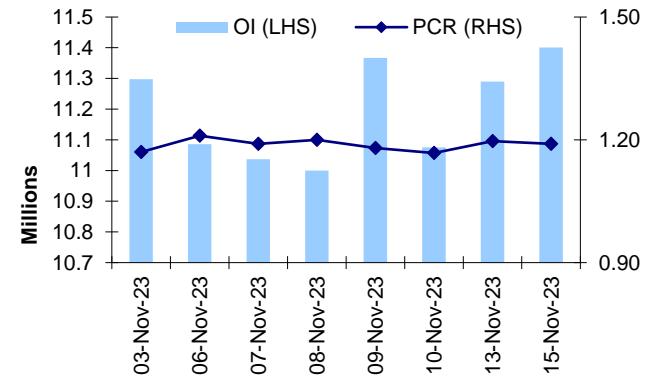
### Recommendations

- DERIVATIVES POSITIONAL : BUY LICHSGFIN @ 451.7 SL 414 TGT 550,600

## NIFTY OPTIONS OI



## NIFTY PCR OI



## OPTION STATISTICS

## Nifty OPTION CHAIN ANALYSIS

Nifty CMP: 19,675		STRIKE (16-NOV-2023 EXPIRY)	Time: 15/11/2023; 3:30PM	
CALL OI	Change (CALL OI)		Change (PUT OI)	PUT OI
62,279	15,753 (25%)	20200	177	276
10,626	4,666	20150	11	12
68,550	20,993 (31%)	20100	814	957
31,038	17,457 (56%)	20050	-4	27
2,21,069	117,621 (53%)	20000	34	2,546
89,167	55,583 (62%)	19950	35	208
1,83,303	85,945 (47%)	19900	1,910	3,059
1,76,583	124,207 (70%)	19850	2,195	2,510
2,58,754	122,439 (47%)	19800	12,225	15,752
1,61,485	74,646 (46%)	19750	17,023	17,831
2,37,867	128,101 (54%)	19700	108,012 (94%)	1,14,395
83,851	-26,706	19650	181,978 (98%)	1,85,276
65,530	-92,456	19600	252,675 (93%)	2,70,274
18,409	-84,719	19550	149,877 (91%)	1,65,225
62,687	-1,37,757	19500	142,042 (70%)	2,02,629
29,558	-55,675	19450	78,747 (59%)	1,33,226
34,932	-72,416	19400	96,997 (39%)	2,50,116
6,858	-10,139	19350	22,370	1,06,512
8,128	-11,645	19300	27,075	1,45,036
4,238	-1,423	19250	-22,714	61,985
5,928	-1,872	19200	13,390	1,17,032
<b>21,50,534</b>	<b>2,64,154</b>	<b>TOTAL OI</b>	<b>9,69,358</b>	<b>25,14,834</b>

Source : NSE India Option Chain

## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCX	58.5%	4,242,800	4.8%
ONGC	13.6%	52,529,400	1.9%
OFSS	12.8%	312,200	1.3%
BAJFINANCE	10.4%	5,961,750	-1.9%
EICHERMOT	10.2%	3,133,725	5.6%
POWERGRID	10.0%	60,040,800	-1.0%
PERSISTENT	9.1%	1,624,000	0.4%
BAJAJFINSV	8.7%	8,467,500	0.1%
OBEROIRLTY	7.1%	8,328,600	5.6%
CANFINHOME	6.9%	3,472,950	0.5%
ABBOTINDIA	6.3%	68,040	-1.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MANAPPURAM	-11.3%	66,600,000	7.2%
MRF	-9.5%	40,310	1.6%
IBULHSGFIN	-8.6%	60,149,400	2.6%
BOSCHLTD	-7.8%	152,950	1.3%
DALBHARAT	-7.5%	2,168,500	0.6%
SAIL	-7.2%	136,224,000	0.2%
LICHSGFIN	-7.1%	21,972,000	3.4%
COALINDIA	-6.9%	62,376,300	0.4%
HINDCOPPER	-6.9%	42,294,000	-1.1%
L&TFH	-6.6%	57,537,490	4.2%
ATUL	-6.1%	382,650	0.1%

## 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)
HINDALCO	570	CE	163,800	5750%	0.7
HINDPETRO	337	CE	218,700	2600%	2.7
HINDALCO	575	CE	355,600	1714%	0.6
DLF	680	CE	321,750	1119%	1.2
COALINDIA	395	CE	396,900	1081%	0.8
BEL	161	CE	342,000	900%	0.3
MFSL	940	CE	602,400	818%	26.6
HINDALCO	555	CE	102,200	813%	1.1
EICHERMOT	4,050	CE	106,575	783%	18.6
RBLBANK	285	CE	145,000	625%	0.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MCX	2,800	PE	237,600	29600%	46.9
EICHERMOT	3,800	PE	325,500	14208%	52.5
ICICIPRULI	545	PE	204,000	6700%	10.0
BSOFT	610	PE	126,000	4100%	13.1
ONGC	210	PE	234,850	2950%	10.8
L&TFH	148	PE	597,908	2580%	2.6
L&TFH	151	PE	406,042	2175%	4.1
DLF	630	PE	212,850	1743%	15.2
L&TFH	149	PE	227,562	1600%	3.0
DLF	625	PE	325,050	1415%	12.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	CE	36,941	23.9
RELIANCE	2,340	CE	30,371	38.1
RELIANCE	2,400	CE	29,593	13.0
RELIANCE	2,360	CE	28,923	27.6
BAJFINANCE	7,500	CE	26,308	83.9
TCS	3,400	CE	23,599	46.2
EICHERMOT	3,800	CE	19,290	105.3
TATAMOTORS	670	CE	18,903	15.7
BAJFINANCE	7,400	CE	18,028	119.1
TATAMOTORS	660	CE	17,579	21.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,000	PE	31,773	141.0
BAJFINANCE	7,200	PE	18,500	207.1
BAJFINANCE	6,500	PE	18,418	54.4
RELIANCE	2,340	PE	17,466	15.9
RELIANCE	2,320	PE	16,570	9.7
RELIANCE	2,300	PE	15,868	6.3
BAJFINANCE	7,300	PE	14,397	249.9
BAJFINANCE	7,400	PE	12,898	303.7
HDFCBANK	1,500	PE	12,847	13.7
BAJFINANCE	7,100	PE	12,754	171.2

## 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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