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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,807	10,730,800	3,933,550	75.5	1.11	19450
PREVIOUS	19,830	11,028,550	6,650,650	64.7	1.22	
% CHANGE	-0.12%	-2.70%	-40.85%	-	-	

## OUTLOOK

### Nifty

- After the initial down tick, Nifty witnessed a bounce back in the first hour of trading session up to 19800. For rest of the day, Nifty witnessed a range bound activity between 19715-19805 and settled Negative with a marginal loss of 0.17 percent.
- Highest call side open interest is at 19900 and highest put side open interest is at 19700
- Higher call writing is witnessed compared to the put writing which indicates negative sentiment
- Vwap based trading range for tomorrow is between 19640-19895
- The Max Pain is seen at 19750 spot with the CE/PE Combined Residual Premium/Pain Value of 171.72 Crores.

### NIFTY LEVELS

18880 19030 19250 19450 19625 19830

### Sectors/Stocks

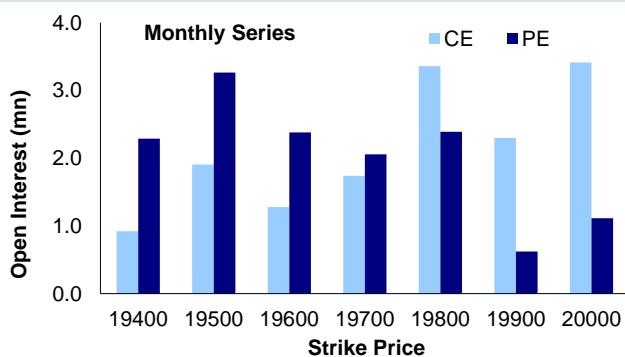
- Nifty Midcap 100 index outperformed today comparing to the Nifty and closed positive with a gain of 0.20 percent
- Top performing sectors were FMCG, Pharma and Healthcare while Banking and Energy underperformed

Market wide open interest is 1,885,411 Cr.

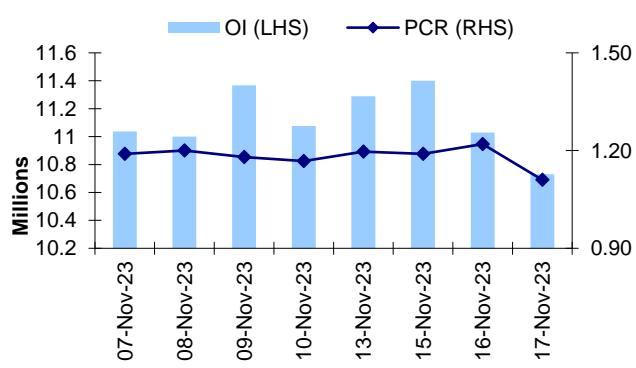
### Recommendations

- DERIVATIVES SHORT TERM : BUY NSEFUT GRANULES NOV @ 374.40 SL 360 TGT 398
- DERIVATIVES SHORT TERM : BUY NSEFUT DRREDDY NOV @ 5570 SL 5400 TGT

## NIFTY OPTIONS OI



## NIFTY PCR OI



## OPTION STATISTICS

## Nifty OPTION CHAIN ANALYSIS

Nifty CMP: 19,732		STRIKE (23-NOV-2023 EXPIRY)	Time:	17/11/2023; 3:30PM
CALL OI	Change (CALL OI)		Change (PUT OI)	PUT OI
1,09,680	40,255 (37%)	20200	-202	892
59,240	30,254	20150	128	215
1,08,466	40,732 (38%)	20100	793	2,037
50,948	10,081	20050	77	590
1,06,835	13,089	20000	2,403	8,972
54,589	23,234	19950	2,618	5,567
1,55,094	49,708 (32%)	19900	-3,925	13,725
60,996	29,075	19850	2,916	21,644
1,51,548	75,780 (50%)	19800	18,371	90,114
45,849	25,753	19750	24,895 (48%)	52,265
68,334	23,743	19700	11,250 	98,809
12,104	5,999	19650	30,683 (50%)	61,818
21,292	1,563	19600	13,793	94,016
3,425	742	19550	14,622	41,743
11,250	-901	19500	39,136 (40%) 	98,519
1,534	134	19450	2,528	29,405
3,732	828	19400	15,737	72,111
589	-36	19350	10,835	26,984
1,948	21	19300	1,425	52,771
279	-12	19250	12,989	26,236
2,251	31	19200	30,055 (43%)	70,063
<b>17,26,634</b>	<b>7,21,072</b>	<b>TOTAL OI</b>	<b>4,90,738</b>	<b>15,03,685</b>

Source : NSE India Option Chain

## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBICARD	54.2%	17,004,800	-5.1%
RBLBANK	41.8%	63,465,000	-7.8%
SBIN	39.0%	117,478,500	-3.7%
ABCAPITAL	20.0%	58,935,600	-5.7%
EXIDEIND	14.4%	17,992,800	3.3%
IDFCFIRSTB	13.5%	305,160,000	-3.7%
SBLIFEL	10.2%	6,858,000	4.0%
MRF	10.1%	44,185	1.1%
PEL	10.1%	11,055,000	-3.0%
GRANULES	9.6%	11,332,000	1.6%
CANFINHOME	8.5%	3,848,325	2.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-10.1%	8,532,000	2.1%
ABB	-10.1%	1,338,250	1.2%
RAMCOCEM	-9.6%	3,337,950	0.3%
MANAPPURAM	-7.7%	72,840,000	-3.5%
IOC	-7.3%	150,588,750	-1.3%
BOSCHLTD	-6.3%	149,050	0.3%
INDIACEM	-5.7%	26,749,600	-0.7%
AUBANK	-5.3%	14,702,000	0.1%
HDFCAMC	-5.2%	2,927,700	3.6%
CHAMBLFERT	-5.1%	14,873,200	-0.7%
SAIL	-5.1%	126,016,000	1.5%

## 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)
TVSMOTOR	1,860	CE	125,300	35700%	5.4
SBICARD	720	CE	259,200	6380%	19.7
SBICARD	730	CE	910,400	5073%	14.7
SBILIFE	1,460	CE	223,500	4157%	10.0
SBILIFE	1,410	CE	145,500	978%	25.5
SBICARD	740	CE	872,800	817%	10.5
SBILIFE	1,470	CE	145,500	782%	8.1
SBILIFE	1,430	CE	861,000	776%	16.7
HDFCLIFE	710	CE	123,200	700%	1.0
CHOLAFIN	1,120	CE	169,375	697%	28.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,420	PE	231,750	15350%	25.3
ICICIGI	1,420	PE	105,000	10400%	11.8
TVSMOTOR	1,740	PE	127,050	5950%	28.3
SBILIFE	1,390	PE	139,500	3620%	11.0
IRCTC	710	PE	598,500	3320%	13.1
BHEL	143	PE	141,750	2600%	4.3
HDFCLIFE	655	PE	194,700	2429%	11.6
IBULHSGFIN	185	PE	647,700	2017%	3.7
IBULHSGFIN	195	PE	204,000	1900%	8.7
HDFCLIFE	645	PE	228,800	1200%	6.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASIANPAINT	3,200	CE	34,758	37.2
SBIN	600	CE	23,772	1.1
MARUTI	10,600	CE	22,700	107.3
SBIN	570	CE	22,121	6.5
SBIN	580	CE	21,999	3.2
HDFCBANK	1,500	CE	21,768	20.6
APOLLOHOSP	5,500	CE	21,626	82.1
RELIANCE	2,400	CE	21,067	10.9
MARUTI	10,500	CE	20,489	151.8
RELIANCE	2,360	CE	19,954	25.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,200	PE	18,130	103.3
BAJFINANCE	7,000	PE	16,474	50.3
RELIANCE	2,360	PE	16,054	21.3
HDFCBANK	1,500	PE	13,937	11.2
AXISBANK	1,000	PE	13,207	15.2
RELIANCE	2,340	PE	12,836	12.7
SBIN	560	PE	12,703	6.3
MARUTI	10,500	PE	12,489	90.1
SBIN	570	PE	12,236	10.8
BAJFINANCE	7,300	PE	9,297	149.7

## 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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