F&O TRACKER

PRIVATE CLIENT GROUP

NOVEMBER 21, 2023

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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,751	10,129,400	3,616,750	57.2	1.07	**19450**
PREVIOUS	19,807	10,730,800	3,933,550	75.5	1.11	
% CHANGE	-0.28%	-5.60%	-8.05%	-	-	

OUTLOOK

Nifty

- Nifty opened on a flat note and witnessed a selling pressure around 19750 which pushed the index below 19700 in the early hours of trade. For rest of the trading session Nifty traded range bound between 19670-19720 and closed negative with a loss of 0.19 percent.
- Highest call side open interest is at 19800 and highest put side open interest is at 19600
- Higher call writing is witnessed compared to the put writing which indicates negative sentiment
- Vwap based trading range for tomorrow is between 19630-19800
- The Max Pain is seen at 19700 spot with the CE/PE Combined Residual Premium/Pain Value of 171.08 Crores

NIFTY LEVELS

18880	19030	19250	19450	19625	19830

Sectors/Stocks

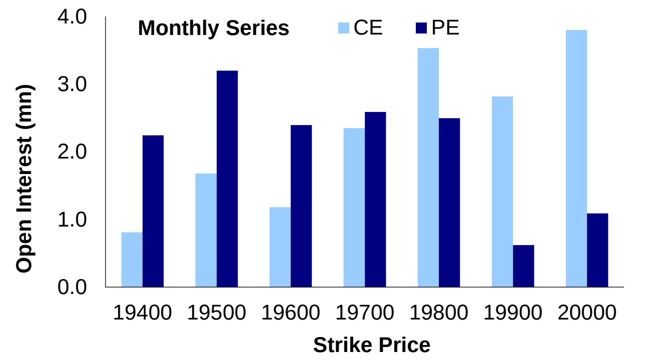
- Nifty Midcap 100 index outperformed today comparing to the Nifty and closed positive with a gain of 0.11 percent
- Top performing sectors were IT, PSU Banks and Healthcare while Auto and Media underperformed

Market wide open interest is 1,988,101 Cr.

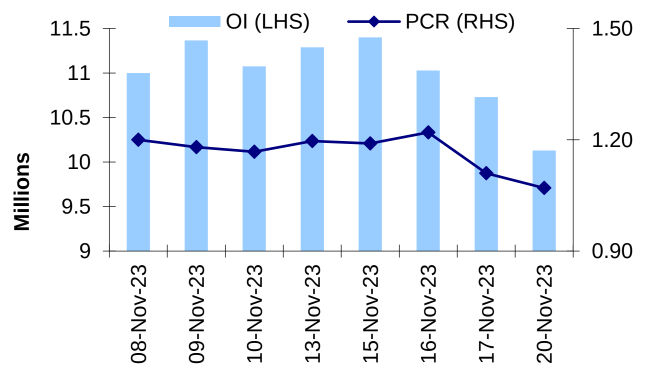
Recommendations

- DERIVATIVES MTF : BUY JUSTDIAL @ 706.00 SL 660 TGT 850,900
- 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:	19,694	STRIKE (23-NOV-2023 EXPIRY)	Time:	20/11/2023; 3:30PM
CALL OI	Change (CALL OI)		Change (PUT OI)	**PUT OI**
1,28,991	19,311 (15%)	20200	1	893
57,965	-1,275	20150	-68	147
1,25,194	16,728	20100	-815	1,222
73,310	22,362 (31%)	20050	137	727
1,33,442	26,607 (20%)	20000	-1,844	7,128
64,013	9,424	19950	-1,348	4,219
1,37,718	-17,376	19900	-1,469	12,256
87,135	26,139 (30%)	19850	-4,673	16,971
2,26,545	74,997 (33%)	**19800**	-17,848	72,266
98,477	52,628 (53%)	19750	-3,116	49,149
1,22,174	53,840 (44%)	19700	8,143 (8%)	1,06,952
19,840	7,736	19650	-10,358	51,460
24,234	2,942	**19600**	17,918 (16%)	**1,11,934**
4,470	1,045	19550	14,685 (26%)	56,428
11,204	-46	19500	1,007	99,526
1,559	25	19450	5,733 (16%)	35,138
3,561	-171	19400	4,082 (5%)	76,193
536	-53	19350	10,151 (27%)	37,135
1,908	-40	19300	11,125 (17%)	63,896
262	-17	19250	-193	26,043
2,051	-200	19200	16,865 (19%)	86,928
21,04,130	3,77,496	**TOTAL OI**	26,073	**15,29,758**

Source : NSE India Option Chain

FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALKRISIND	17.6%	2,192,100	-5.6%
BAJFINANCE	12.3%	6,890,875	-2.1%
INDIAMART	8.7%	1,030,800	0.8%
EXIDEIND	8.7%	19,551,600	0.3%
COALINDIA	8.5%	65,650,200	0.7%
CUB	8.4%	37,130,000	2.0%
TORNTPHARM	7.5%	1,849,500	1.4%
NMDC	6.7%	103,887,000	1.1%
SAIL	6.4%	134,128,000	1.2%
ABFRL	6.1%	35,193,600	-0.6%
BANDHANBNK	5.6%	68,057,500	-1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBICARD	-7.4%	15,745,600	1.4%
IPCALAB	-6.6%	2,239,900	-1.9%
APOLLOHOSP	-6.4%	2,252,500	-0.1%
MRF	-6.3%	41,420	-0.1%
ULTRACEMCO	-6.2%	1,159,200	-1.5%
ALKEM	-5.8%	911,400	-1.3%
RBLBANK	-5.0%	60,317,500	-2.4%
AUROPHARMA	-4.5%	18,431,600	-0.9%
MANAPPURAM	-4.1%	69,828,000	-0.4%
SBILIFE	-4.1%	6,576,750	-2.0%
OBEROIRLTY	-3.9%	7,368,900	0.6%

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)
INDHOTEL	445	CE	186,000	2225%	1.0
BALKRISIND	2,500	CE	112,500	1110%	50.4
OBEROIRLTY	1,380	CE	168,700	948%	17.8
OBEROIRLTY	1,450	CE	194,600	769%	4.8
BALRAMCHIN	445	CE	992,000	533%	10.7
LALPATHLAB	3,000	CE	145,800	531%	5.7
BSOFT	700	CE	123,000	515%	0.9
DIVISLAB	4,100	CE	117,400	454%	3.9
RECLTD	385	CE	142,000	446%	0.6
CUB	156	CE	105,000	425%	1.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	352	PE	144,000	929%	10.9
DIVISLAB	3,700	PE	213,800	822%	63.5
CUB	141	PE	720,000	800%	0.5
DIVISLAB	3,650	PE	128,200	654%	39.4
SAIL	92	PE	872,000	627%	2.8
SAIL	91	PE	808,000	531%	2.2
BHARTIARTL	970	PE	176,700	447%	15.1
PFC	330	PE	472,750	388%	14.1
RECLTD	347	PE	184,000	360%	8.0
EXIDEIND	285	PE	363,600	359%	6.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DIVISLAB	3,700	CE	38,179	51.0
DIVISLAB	3,800	CE	26,569	21.9
AXISBANK	1,000	CE	21,524	9.7
DIXON	5,500	CE	18,295	105.1
DIVISLAB	3,750	CE	17,946	32.3
BHARTIARTL	960	CE	17,417	12.4
COALINDIA	350	CE	16,878	5.7
BAJFINANCE	7,200	CE	16,856	79.7
LT	3,100	CE	16,774	33.7
RELIANCE	2,400	CE	16,363	7.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,000	PE	17,398	86.7
RELIANCE	2,340	PE	16,260	15.9
DIVISLAB	3,700	PE	14,608	63.5
BAJFINANCE	7,100	PE	12,897	127.1
ADANIENT	2,100	PE	11,740	51.2
ADANIENT	2,200	PE	11,464	93.5
DIVISLAB	3,500	PE	11,145	11.0
ADANIENT	2,000	PE	11,096	32.6
HDFCBANK	1,500	PE	9,871	9.9
DIVISLAB	3,600	PE	9,457	23.6

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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