

Sahaj Agrawal
sahaj.agrawal@kotak.com
+91 79 6607 2231

Prashanth Lalu
prashanth.lalu@kotak.com
+91 22 6218 5497

Prasenjit Biswas, CMT, CFTe
prasenjit.biswas@kotak.com
+91 33 6615 6240

Karan Kulkarni
karan.kulkarni@kotak.com
+91 20 6608 3292

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY Future	OI (Shares)	VOLUME	BASIS	PCR OI	TREND LEVEL
CURRENT	19,841	10,192,400	3,732,050	58.3	1.09	19450
PREVIOUS	19,751	10,129,400	3,616,750	57.2	1.07	
% CHANGE	0.46%	0.62%	3.19%	-	-	

OUTLOOK

Nifty

- After a gap up opening, Nifty witnessed a volatile trading session where index oscillated between 19750-19825 and finally settled positive with a gain of 0.45 percent.
- Highest call side open interest is at 19800 and highest put side open interest is at 19700
- Higher put writing is witnessed compared to the call writing which indicates positive sentiment
- Vwap based trading range for tomorrow is between 19740-19875
- The Max Pain is seen at 19800 spot with the CE/PE Combined Residual Premium/Pain Value of 167.14 Crores.

NIFTY LEVELS

18880 19030 19250 19450 19625 19830

Sectors/Stocks

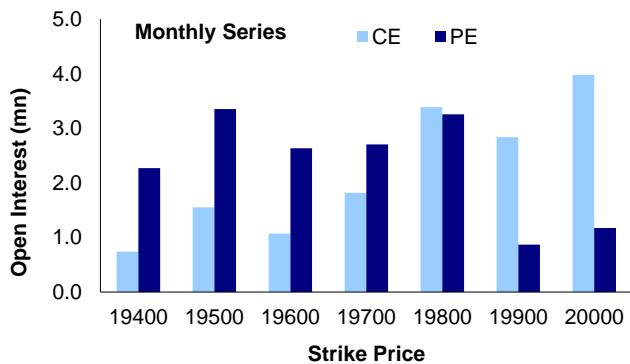
- Nifty Midcap 100 index underperformed today comparing to the Nifty and closed positive with a marginal gain of 0.06 percent.
- Top performing sectors were Metals and Realty while IT and PSU Banks underperformed

Market wide open interest is 1,922,840 Cr.

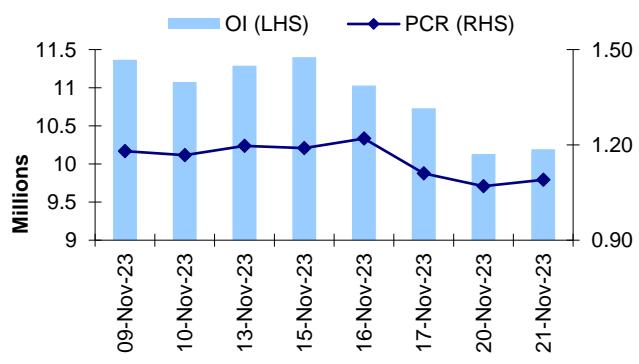
Recommendations

- DERIVATIVES SHORT TERM : BUY NSEFUT HDFCLIFE NOV @ 663.00 SL 640 TGT 695
- DERIVATIVES SHORT TERM : BUY NSEFUT JSWSTEEL NOV @ 780 SL 760 TGT 810

NIFTY OPTIONS OI



NIFTY PCR OI



OPTION STATISTICS

Nifty OPTION CHAIN ANALYSIS

Nifty CMP: 19,783		STRIKE (23-NOV-2023 EXPIRY)	Time:	21/11/2023; 3:30PM
CALL OI	Change (CALL OI)		Change (PUT OI)	PUT OI
1,10,639	17,343	20300	582	807
46,418	9,173	20250	-11	182
1,13,768	-15,223 (-13%)	20200	-20	873
49,582	-8,383 (-17%)	20150	16	163
1,27,936	2,742	20100	592	1,814
87,177	13,867	20050	288	1,015
1,34,274	832	20000	3,167	10,295
71,517	7,504	19950	827	5,046
1,67,594	29,876	19900	9,154	21,410
1,06,020	18,885	19850	4,991	21,962
2,14,052	-12,493 (-6%)	19800	67,916 (48%) 	1,40,182
54,971	-43,506 (-79%)	19750	50,747 (51%)	99,896
69,530	-52,644 (-76%)	19700	56,716 (35%) 	1,63,668
11,400	-8,440 (-74%)	19650	24,937 (33%)	76,397
14,758	-9,476 (-64%)	19600	1,674	1,13,608
2,993	-1,477	19550	5,307	61,735
6,489	-4,715 (-73%)	19500	16,483 (14%)	1,16,009
1,298	-261	19450	3,482	38,620
3,339	-222	19400	18,394 (19%)	94,587
476	-60	19350	4,486	41,621
1,423	-485	19300	5,987	69,883
20,33,082	-71,048	TOTAL OI	2,72,502	18,02,260

Source : NSE India Option Chain

FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IEX	12.6%	58,807,500	2.8%
IRCTC	9.7%	14,341,250	1.1%
INDIAMART	9.5%	1,129,200	-1.3%
CONCOR	8.5%	6,669,000	-0.2%
SBILIFE	7.7%	7,080,750	2.8%
VOLTAS	7.5%	8,252,400	1.8%
OBEROIRLTY	6.3%	7,835,100	4.3%
AUROPHARMA	5.6%	19,457,900	2.9%
GODREJPROP	5.1%	3,629,475	2.2%
BEL	5.1%	67,049,100	-0.7%
ABB	4.6%	1,380,250	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTTS	-8.5%	788,800	1.5%
BHEL	-7.6%	108,291,750	-1.0%
ASHOKLEY	-7.2%	77,995,000	3.4%
CHAMBLFERT	-6.4%	13,539,400	2.0%
NMDC	-6.1%	97,542,000	-0.6%
CUB	-3.4%	35,875,000	0.5%
ESCORTS	-3.1%	1,829,850	1.3%
RECLTD	-3.0%	51,434,000	-2.2%
ONGC	-3.0%	57,234,100	-3.4%
LALPATHLAB	-2.7%	1,024,500	0.6%
RBLBANK	-2.6%	58,777,500	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)
OBEROIRLTY	1,410	CE	139,300	1227%	25.8
CHOLAFIN	1,110	CE	133,125	868%	20.5
EXIDEIND	307	CE	122,400	750%	0.9
IRCTC	755	CE	283,500	523%	2.1
IRCTC	775	CE	116,375	478%	1.2
ICICIPRULI	570	CE	1,405,500	383%	5.2
CHOLAFIN	1,100	CE	195,000	285%	25.8
TORNTPHARM	2,140	CE	108,500	256%	28.4
IRCTC	725	CE	611,625	227%	6.6
IRCTC	780	CE	210,875	221%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	715	PE	126,875	1108%	14.3
ASHOKLEY	179	PE	470,000	1075%	3.0
HDFCLIFE	670	PE	228,800	940%	10.6
HAVELLS	1,290	PE	114,000	744%	13.9
IEX	144	PE	101,250	575%	4.1
HDFCLIFE	665	PE	138,600	473%	7.9
TATASTEEL	127	PE	2,359,500	423%	1.9
OBEROIRLTY	1,400	PE	248,500	380%	23.9
IEX	142	PE	333,750	368%	2.8
TITAN	3,380	PE	136,500	323%	30.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	52,639	12.4
RELIANCE	2,380	CE	33,915	20.4
RELIANCE	2,360	CE	28,957	31.6
IRCTC	720	CE	24,571	8.2
TITAN	3,400	CE	22,173	42.1
ADANIENT	2,200	CE	21,588	60.3
BAJFINANCE	7,100	CE	20,856	128.0
AXISBANK	1,000	CE	16,316	9.0
MARUTI	10,600	CE	16,227	76.9
HDFCBANK	1,520	CE	15,682	12.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,360	PE	19,554	10.0
BAJFINANCE	7,000	PE	17,853	57.9
RELIANCE	2,380	PE	16,045	18.8
ADANIENT	2,200	PE	14,053	53.7
MARUTI	10,500	PE	12,681	77.6
RELIANCE	2,340	PE	12,254	5.1
BAJFINANCE	7,100	PE	10,906	93.0
HDFCBANK	1,500	PE	10,426	5.8
ADANIENT	2,000	PE	10,063	13.5
RELIANCE	2,300	PE	9,421	2.0

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.

FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan Head of Research shrikant.chouhan@kotak.com +91 22 6218 5408	Arun Agarwal Auto & Auto Ancillary, Building Material, Cement, Consumer Durable arun.agarwal@kotak.com +91 22 6218 6443	Amit Agarwal, CFA Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439
Purvi Shah Pharmaceuticals purvi.shah@kotak.com +91 22 6218 6432	Rini Mehta Research Associate rini.mehta@kotak.com +91 22 6218 6433	K. Kathirvelu Support Executive k.kathirvelu@kotak.com +91 22 6218 6427
Sumit Pokharna Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	Pankaj Kumar Construction, Capital Goods & Midcaps pankajr.kumar@kotak.com +91 22 6218 5498	Amarjeet Maurya Internet Software & Services amarjeet.maurya@kotak.com +91 22 6218 6427

TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan shrikant.chouhan@kotak.com +91 22 6218 5408	Amol Athawale amol.athawale@kotak.com +91 20 6620 3350	Sayed Haider Research Associate sayed.haider@kotak.com +91 22 62185498
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DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

Sahaj Agrawal sahaj.agrawal@kotak.com +91 79 6604 1701	Prashanth Lalu prashanth.lalu@kotak.com +91 22 6218 5497	Prasenjit Biswas, CMT, CFTe prasenjit.biswas@kotak.com +91 33 6615 6240	Karan Kulkarni karan.kulkarni@kotak.com +91 20 6608 3292
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