

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

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

**Prasenjit Biswas, CMT, CFTe**  
prasenjit.biswas@kotak.com  
+91 33 6615 6273

## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	14,645	84,15,600	55,61,900	-8.3	1.41	<b>14092</b>
PREVIOUS	14,486	95,13,975	63,06,650	1.2	1.22	
% CHANGE	1.09%	-11.54%	-11.81%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain the second half.
- Nifty added 168 points to close at 14653.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14500 strike.
- PCR OI stands at 1.41 compared to 1.22 in the previous trading session.
- Nifty to trade with a support of 14092.

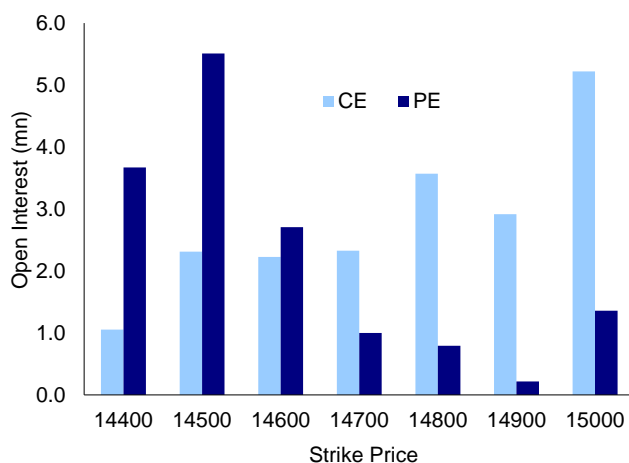
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

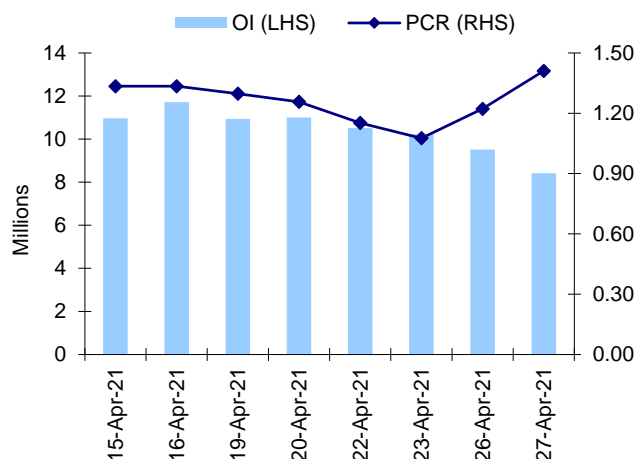
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 628,460Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	30.7%	4,20,750	8.0%
AXISBANK	26.5%	5,23,82,400	-0.1%
BOSCHLTD	23.1%	1,22,500	0.5%
AARTIIND	18.3%	7,29,725	4.7%
SRF	16.3%	5,23,875	3.7%
DEEPAKNTR	15.3%	14,86,500	8.9%
GAIL	14.3%	6,07,01,100	1.2%
NATIONALUM	13.9%	9,84,98,000	5.2%
POWERGRID	13.6%	2,47,20,000	0.4%
MPHASIS	12.5%	5,50,225	-1.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-7.8%	92,62,500	-3.2%
HDFCBANK	-7.5%	2,66,71,150	2.4%
M&MFIN	-7.3%	2,23,44,000	1.1%
IBULHSGFIN	-7.2%	2,60,33,800	1.5%
PNB	-7.0%	22,64,16,000	1.5%
TECHM	-6.7%	1,23,85,200	0.7%
CUB	-6.6%	59,86,100	-0.2%
ACC	-6.6%	32,34,000	0.8%
LICHSGFIN	-6.3%	69,06,000	1.2%
SUNTV	-6.3%	1,23,16,500	4.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	4,65,59,967	3,22,583	700
TATASTEEL	2,49,04,515	2,40,435	978
RELIANCE	92,26,547	1,82,560	1,989
SBIN	4,60,03,023	1,60,746	353
HINDALCO	4,12,63,319	1,50,647	366
HDFCBANK	1,02,96,453	1,47,281	1,439
ICICIBANK	2,42,39,685	1,44,863	599
MARUTI	16,10,651	1,06,636	6,569
JSWSTEEL	1,57,99,458	1,04,932	666

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	1,100	CE	4.7	1,069	11,78,950
SUNPHARMA	650	CE	3.2	640	25,56,400
WIPRO	500	CE	1.2	485	35,36,000
HCLTECH	1,000	CE	0.7	916	15,14,800
INFY	1,500	CE	0.3	1,348	25,93,200
RELIANCE	2,100	CE	1.4	1,986	20,47,500
HINDALCO	400	CE	0.3	366	31,56,200
HINDALCO	370	CE	4.0	366	31,08,900
TCS	3,300	CE	1.5	3,129	7,26,000
ADANI PORTS	800	CE	2.2	750	26,05,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,300	PE	1.7	1,379	12,45,450
HINDALCO	350	PE	0.9	366	24,08,000
SBIN	300	PE	0.1	354	51,12,000
AXISBANK	680	PE	7.4	702	26,71,200
SBIN	330	PE	0.4	354	49,44,000
TATAMOTORS	290	PE	1.2	302	44,63,100
RELIANCE	1,900	PE	2.0	1,986	12,12,000
ICICIBANK	580	PE	1.1	598	36,45,125
TATASTEEL	900	PE	0.7	978	16,67,700
HINDALCO	360	PE	3.1	366	15,82,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	920	CE	1,11,600	2225%	0.1
VEDL	247	CE	1,73,600	250%	2.1
PFC	109	CE	2,10,800	209%	1.0
JSWSTEEL	685	CE	1,10,700	193%	3.1
TATACHEM	770	CE	6,72,000	178%	7.9
JSWSTEEL	730	CE	1,75,500	160%	0.5
NATIONALUM	63	CE	20,91,000	146%	0.4
JSWSTEEL	675	CE	4,53,600	140%	5.5
MARUTI	6,700	CE	1,33,500	105%	36.0
CANBK	142	CE	1,40,400	100%	1.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	970	PE	7,68,400	2411%	9.6
JSWSTEEL	665	PE	1,72,800	1180%	8.6
TATASTEEL	980	PE	3,84,200	883%	13.9
JSWSTEEL	670	PE	2,07,900	863%	11.4
NMDC	147	PE	2,01,000	500%	2.7
TATASTEEL	960	PE	10,50,600	415%	6.2
CANBK	137	PE	2,43,000	309%	1.1
ASHOKLEY	117	PE	5,04,000	300%	2.5
HINDALCO	355	PE	8,90,100	263%	1.7
HINDALCO	365	PE	8,81,500	253%	5.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	56,742	12.8
RELIANCE	1,980	CE	26,386	21.6
RELIANCE	1,960	CE	17,927	34.3
ICICIBANK	600	CE	15,339	5.5
RELIANCE	2,020	CE	15,267	7.3
MARUTI	6,700	CE	14,480	36.0
AXISBANK	700	CE	12,970	15.6
TATASTEEL	960	CE	12,944	22.9
SBIN	350	CE	12,825	6.8
MARUTI	6,800	CE	12,823	18.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	14,775	2.0
RELIANCE	1,960	PE	14,649	8.0
MARUTI	6,500	PE	12,690	48.6
MARUTI	6,600	PE	11,283	90.8
RELIANCE	1,940	PE	10,684	4.4
RELIANCE	1,980	PE	9,553	15.4
ICICIBANK	590	PE	8,982	3.5
AXISBANK	680	PE	7,996	7.4
RELIANCE	1,920	PE	7,580	2.9
MARUTI	6,400	PE	6,295	25.1

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### 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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### FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Rusmik Oza</b> Head of Research rusmik.oza@kotak.com +91 22 6218 6441	<b>Arun Agarwal</b> Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	<b>Amit Agarwal, CFA</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	<b>Priyesh Babariya</b> Research Associate priyesh.babariya@kotak.com +91 22 6218 6433
<b>Jatin Damania</b> Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	<b>Purvi Shah</b> Pharmaceuticals purvi.shah@kotak.com +91 22 6218 6432	<b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427	
<b>Sumit Pokharna</b> Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	<b>Pankaj Kumar</b> Midcap pankajr.kumar@kotak.com +91 22 6218 6434		

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### TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

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

<b>Sahaj Agrawal</b> sahaj.agrawal@kotak.com +91 79 6607 2231	<b>Prashanth Lal</b> prashanth.lalu@kotak.com +91 22 6218 5497	<b>Prasenjit Biswas, CMT, CFTe</b> prasenjit.biswas@kotak.com +91 33 6615 6273
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