

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<br>FUTURE | OI<br>(NO OF SHARES<br>OUTSTANDING) | VOLUME<br>(NO OF SHARES<br>TRADED) | BASIS<br>(Rs) | PCR OI | TREND        |
|----------|-----------------|-------------------------------------|------------------------------------|---------------|--------|--------------|
| CURRENT  | 15,855          | 94,76,400                           | 43,46,150                          | 40.95         | 1.32   | <b>15290</b> |
| PREVIOUS | 15,888          | 96,12,100                           | 54,31,850                          | 28            | 1.39   |              |
| % CHANGE | -0.21%          | -1.41%                              | -19.99%                            | -             | -      |              |

## OUTLOOK

### Nifty

- Nifty opened positive but traded with a negative bias through the day.
- Nifty lost 45 points to close at 15814.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 16000CE and 15200PE.
- PCR OI stands at 1.32 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 15290.

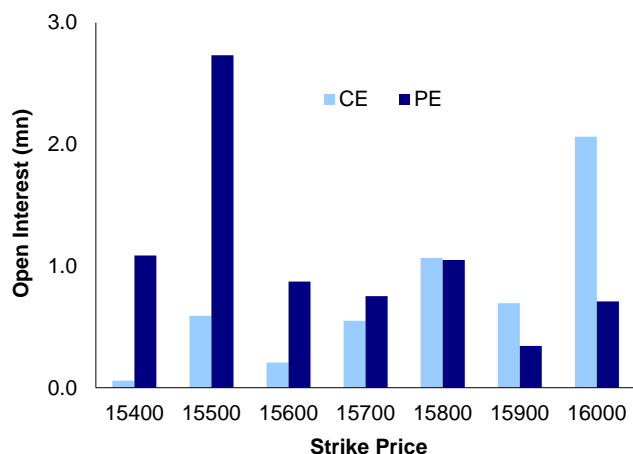
### NIFTY LEVELS

15290    15449    15556    15669    15794    15902

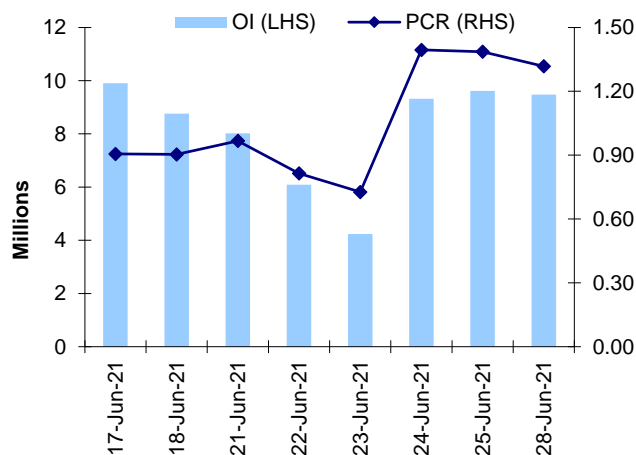
### Stocks

- **Sector:** - PSU banking stocks traded positive.
- Market wide-open interest is 621,281Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL     | OI (%) | OI (SHARES)  | PRICE CHG (%) |
|------------|--------|--------------|---------------|
| HDFCLIFE   | 50.1%  | 1,38,08,300  | -4.1%         |
| INDHOTEL   | 40.1%  | 34,74,900    | -1.3%         |
| METROPOLIS | 39.9%  | 1,95,600     | -4.3%         |
| NATIONALUM | 38.2%  | 11,71,98,000 | 9.0%          |
| COROMANDEL | 36.3%  | 4,10,625     | -1.5%         |
| ABFRL      | 30.2%  | 44,61,600    | -0.9%         |
| MGL        | 17.7%  | 24,23,400    | 2.2%          |
| BANDHANBNK | 16.8%  | 1,30,08,600  | 4.1%          |
| LALPATHLAB | 16.0%  | 4,52,000     | -0.4%         |
| IDFCFIRSTB | 15.4%  | 13,65,72,000 | -2.2%         |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| NMDC       | -11.9% | 7,28,29,000 | 2.4%          |
| UBL        | -10.5% | 21,70,700   | 3.5%          |
| GUJGASLTD  | -5.1%  | 22,43,750   | 4.4%          |
| AUROPHARMA | -3.3%  | 1,13,59,400 | 1.8%          |
| NTPC       | -3.3%  | 4,86,60,900 | 0.1%          |
| TECHM      | -3.0%  | 1,32,01,800 | 1.4%          |
| COFORGE    | -2.7%  | 5,77,800    | 0.6%          |
| BERGEPAIN  | -2.7%  | 27,44,500   | -0.2%         |
| BHARATFORG | -2.3%  | 62,19,000   | -0.3%         |
| INDUSINDBK | -2.1%  | 1,76,27,400 | -0.4%         |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL     | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| RELIANCE   | 93,57,852           | 1,96,544         | 2,086 |
| NATIONALUM | 19,61,56,470        | 1,54,692         | 80    |
| TATASTEEL  | 1,16,60,335         | 1,37,433         | 1,184 |
| SBIN       | 2,93,70,660         | 1,25,681         | 427   |
| BANKBARODA | 12,97,96,104        | 1,12,765         | 88    |
| ADANIENT   | 61,78,022           | 95,148           | 1,526 |
| ICICIBANK  | 1,20,93,491         | 78,570           | 650   |
| PNB        | 16,55,96,285        | 71,534           | 43    |
| HDFCBANK   | 46,78,393           | 70,663           | 1,508 |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| POWERGRID  | 240        | CE          | 4.1        | 233       | 56,48,000   |
| NTPC       | 120        | CE          | 2.1        | 117       | 109,83,900  |
| M&M        | 800        | CE          | 22.3       | 790       | 17,88,500   |
| HEROMOTOCO | 3,000      | CE          | 56.8       | 2,928     | 7,02,000    |
| RELIANCE   | 2,200      | CE          | 34.2       | 2,100     | 69,98,750   |
| RELIANCE   | 2,300      | CE          | 17.0       | 2,100     | 68,56,250   |
| ONGC       | 130        | CE          | 2.5        | 123       | 119,35,000  |
| HINDALCO   | 390        | CE          | 10.7       | 384       | 39,38,800   |
| AXISBANK   | 780        | CE          | 13.9       | 765       | 40,36,800   |
| IBULHSGFIN | 300        | CE          | 8.5        | 270       | 37,66,500   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| MARUTI     | 7,000      | PE          | 37.2       | 7,621     | 1,52,400    |
| ITC        | 200        | PE          | 2.4        | 205       | 1,15,00,800 |
| RELIANCE   | 2,100      | PE          | 66.1       | 2,100     | 30,30,750   |
| INDUSINDBK | 1,000      | PE          | 33.0       | 1,011     | 12,33,000   |
| HDFCBANK   | 1,500      | PE          | 27.4       | 1,511     | 16,66,500   |
| RELIANCE   | 2,000      | PE          | 25.3       | 2,100     | 26,84,250   |
| TCS        | 3,200      | PE          | 37.5       | 3,352     | 4,61,700    |
| BANKBARODA | 80         | PE          | 1.4        | 88        | 92,54,700   |
| DRREDDY    | 5,200      | PE          | 61.5       | 5,413     | 1,25,750    |
| KOTAKBANK  | 1,700      | PE          | 29.0       | 1,744     | 9,08,400    |

## SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT    | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-------------|------------|------------|
| NATIONALUM | 94         | CE          | 66,13,000   | 2892%      | 1.2        |
| FEDERALBNK | 91         | CE          | 5,70,000    | 2750%      | 2.3        |
| NATIONALUM | 90         | CE          | 2,10,97,000 | 1839%      | 1.9        |
| GLENMARK   | 670        | CE          | 3,33,500    | 1606%      | 28.7       |
| RECLTD     | 147        | CE          | 1,02,000    | 1600%      | 3.1        |
| CANBK      | 200        | CE          | 2,80,800    | 1200%      | 0.8        |
| NATIONALUM | 79         | CE          | 14,45,000   | 1114%      | 5.3        |
| GRASIM     | 1,580      | CE          | 1,14,000    | 1100%      | 23.1       |
| CADILAHC   | 755        | CE          | 1,38,600    | 800%       | 4.5        |
| GUJGASLTD  | 670        | CE          | 1,38,750    | 553%       | 31.1       |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| BHARTIARTL | 535        | PE          | 1,38,825  | 7400%      | 15.0       |
| RBLBANK    | 185        | PE          | 1,13,100  | 3800%      | 1.1        |
| NATIONALUM | 80         | PE          | 48,96,000 | 2115%      | 4.4        |
| SAIL       | 132        | PE          | 2,75,500  | 1350%      | 5.7        |
| HDFCLIFE   | 640        | PE          | 1,30,900  | 1090%      | 2.9        |
| COROMANDEL | 900        | PE          | 1,08,125  | 918%       | 22.6       |
| BANKBARODA | 87         | PE          | 9,94,500  | 844%       | 4.2        |
| IDEA       | 13         | PE          | 8,40,000  | 500%       | 2.7        |
| AXISBANK   | 780        | PE          | 1,66,800  | 415%       | 29.7       |
| NATIONALUM | 75         | PE          | 50,83,000 | 353%       | 2.2        |

## CALL OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE   | 2,200      | CE          | 27,309    | 34.2       |
| RELIANCE   | 2,300      | CE          | 19,182    | 17.0       |
| RELIANCE   | 2,100      | CE          | 17,814    | 67.5       |
| RELIANCE   | 2,400      | CE          | 11,410    | 10.3       |
| TATASTEEL  | 1,200      | CE          | 9,832     | 43.6       |
| NATIONALUM | 90         | CE          | 9,548     | 1.9        |
| SBIN       | 430        | CE          | 9,521     | 14.3       |
| DRREDDY    | 5,400      | CE          | 9,379     | 144.6      |
| NATIONALUM | 80         | CE          | 9,095     | 4.9        |
| RELIANCE   | 2,120      | CE          | 7,689     | 59.3       |

## PUT OPTION VOLUMES

| SYMBOL   | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 2,100      | PE          | 11,147    | 66.1       |
| RELIANCE | 2,000      | PE          | 10,263    | 25.3       |
| RELIANCE | 1,900      | PE          | 6,066     | 9.4        |
| SBIN     | 420        | PE          | 4,005     | 9.9        |
| RELIANCE | 2,060      | PE          | 3,368     | 45.9       |
| RELIANCE | 2,040      | PE          | 3,257     | 37.8       |
| RELIANCE | 2,080      | PE          | 3,223     | 55.5       |
| SBIN     | 430        | PE          | 3,136     | 14.6       |
| RELIANCE | 2,120      | PE          | 3,087     | 78.5       |
| HDFCBANK | 1,500      | PE          | 3,027     | 27.4       |

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

---

## TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

|   |   |  |
|---|---|--|
| <b>Shrikant Chouhan</b><br>shrikant.chouhan@kotak.com<br>+91 22 6218 5408 | <b>Amol Athawale</b><br>amol.athawale@kotak.com<br>+91 20 6620 3350 | <b>Sayed Haider</b><br>Research Associate<br>sayed.haider@kotak.com<br>+91 22 62185498 |
|---|---|--|

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## DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

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