

**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 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	17,515	61,32,100	94,47,300	17.4	1.10	<b>17080</b>
PREVIOUS	17,368	79,38,200	78,37,700	43.05	0.98	
% CHANGE	0.85%	-22.75%	20.54%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain in the second half.
- Nifty added 172 points to close at 17498.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500PE and Reduction in 17300CE.
- PCR OI stands at 1.10 compared to 0.98 in the previous trading session.
- Nifty to trade with a support of 17080.

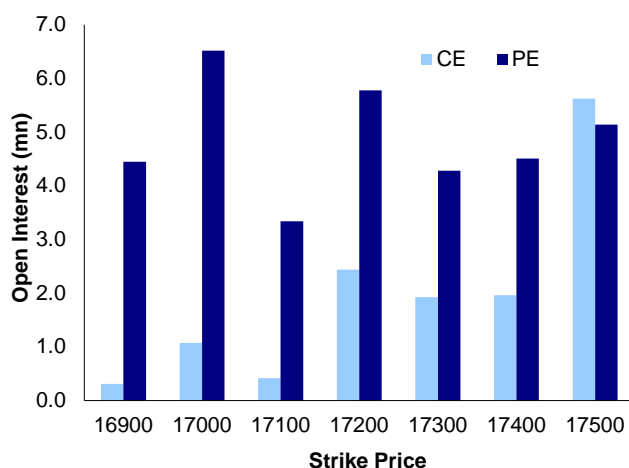
### NIFTY LEVELS

16630    16883    17080    17226    17435    17642

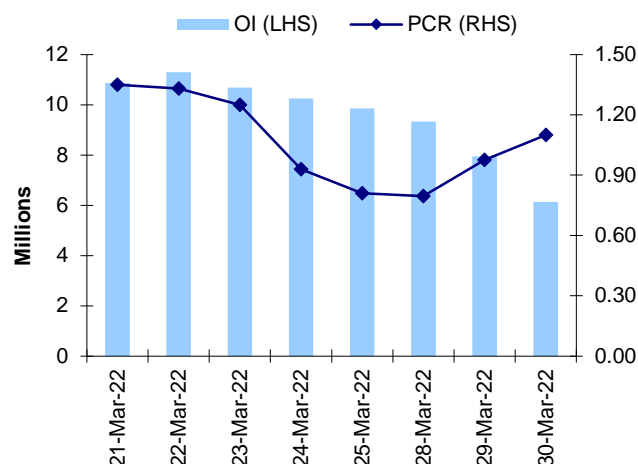
### Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is 1,087,035Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	32.0%	7,82,16,600	-5.3%
IOC	25.0%	5,63,68,000	-0.9%
NAVINFLUOR	10.5%	4,91,400	0.4%
CHAMBLFERT	8.7%	29,29,500	-1.3%
AXISBANK	6.8%	5,21,52,000	1.7%
HEROMOTOCO	6.7%	42,69,000	2.8%
IDFCFIRSTB	6.3%	24,94,72,500	2.5%
BAJAJFINSV	6.0%	6,39,350	3.8%
LUPIN	5.5%	1,10,34,700	-1.6%
CANFINHOME	5.2%	33,12,075	1.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	-28.7%	30,24,000	1.6%
APLLTD	-20.3%	19,36,200	-1.1%
ABB	-16.4%	2,02,750	2.2%
GUJGASLTD	-11.7%	44,73,750	1.1%
DIXON	-11.7%	5,87,750	3.2%
POWERGRID	-11.1%	3,53,20,459	2.7%
BRITANNIA	-10.7%	16,47,200	1.4%
CROMPTON	-10.4%	50,84,200	-1.1%
PVR	-10.2%	30,27,266	0.6%
BOSCHLTD	-9.4%	1,74,850	2.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	13,27,69,353	2,27,777	172
RELIANCE	72,97,028	1,94,200	2,673
ONGC	9,52,39,532	1,54,863	162
HDFCBANK	1,00,54,871	1,47,658	1,477
ICICIBANK	2,01,54,520	1,46,553	731
AXISBANK	1,66,18,114	1,25,262	750
IOC	10,64,26,898	1,24,774	117
BANKBARODA	10,08,28,273	1,14,761	114
JINDALSTEL	1,69,90,894	89,003	520

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.2	135	409,83,000
BPCL	360	CE	0.9	360	36,36,000
TATAMOTORS	500	CE	0.2	437	114,74,100
MARUTI	8,000	CE	2.4	7,612	3,22,900
COALINDIA	200	CE	0.1	183	60,77,400
M&M	780	CE	12.4	793	21,12,600
GAIL	155	CE	1.1	154	31,04,900
TATAMOTORS	450	CE	1.1	437	67,71,600
MARUTI	8,500	CE	0.8	7,612	2,18,300
MARUTI	9,000	CE	0.6	7,612	2,02,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	780	PE	0.2	793	14,62,300
BPCL	360	PE	1.3	360	13,17,600
SUNPHARMA	900	PE	0.2	917	15,49,800
DRREDDY	4,200	PE	0.7	4,344	1,11,375
TATAMOTORS	400	PE	0.2	437	33,37,350
HEROMOTOCO	2,200	PE	6.2	2,277	1,60,800
TCS	3,600	PE	1.0	3,734	3,31,650
ITC	240	PE	0.1	249	61,53,600
MARUTI	7,500	PE	7.9	7,612	1,02,800
MARUTI	7,000	PE	0.5	7,612	97,100

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	2,020	CE	1,99,500	387%	12.6
ONGC	162	CE	8,39,300	263%	1.5
ONGC	165	CE	39,73,200	122%	0.6
ONGC	167	CE	11,24,200	115%	0.5
ADANIAPORTS	790	CE	4,70,000	99%	1.2
ADANIANT	2,040	CE	1,27,500	85%	8.5
NATIONALUM	60	CE	2,29,500	80%	57.2
RELIANCE	2,680	CE	4,73,000	69%	13.0
JSWSTEEL	740	CE	5,40,000	57%	1.1
ITC	252	CE	13,88,800	47%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	1,940	PE	1,11,000	11000%	2.2
RELIANCE	2,680	PE	1,60,000	1064%	17.6
ADANIAPORTS	780	PE	2,16,250	621%	13.5
BHARTIARTL	770	PE	1,35,850	496%	22.8
M&M	780	PE	14,62,300	493%	0.2
BANKBARODA	114	PE	1,28,700	450%	1.4
AXISBANK	750	PE	11,98,800	443%	7.3
RELIANCE	2,660	PE	1,77,000	305%	8.9
SBILIFE	1,120	PE	1,85,250	286%	3.3
HDFCBANK	1,470	PE	1,55,650	214%	7.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	33,315	6.6
RELIANCE	2,680	CE	26,250	13.0
RELIANCE	2,660	CE	19,759	22.4
RELIANCE	2,640	CE	16,778	37.8
RELIANCE	2,700	CE	15,223	72.4
ADANIANT	2,000	CE	12,912	18.1
AXISBANK	760	CE	12,491	6.8
BAJFINANCE	7,300	CE	11,576	24.8
ITC	260	CE	10,929	0.1
INFY	1,900	CE	10,709	8.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	16,733	1.7
RELIANCE	2,640	PE	13,443	4.5
TATASTEEL	1,300	PE	12,028	4.9
RELIANCE	2,620	PE	10,658	2.8
INFY	1,900	PE	9,869	3.6
BAJFINANCE	6,900	PE	9,229	3.2
RELIANCE	2,600	PE	8,605	49.2
BAJFINANCE	7,000	PE	8,523	4.7
RELIANCE	2,660	PE	8,248	8.9
BHARTIARTL	750	PE	6,782	3.8

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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>Shrikant Chouhan</b> Head of Research shrikant.chouhan@kotak.com +91 22 6218 5408	<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>Hemali Dhame</b> Banking & Finance Hemali.Dhame@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>Rini Mehta</b> Research Associate rini.mehta@kotak.com +91 80801 97299	<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> Construction, Capital Goods & Midcaps 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 Lalu</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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