

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

**Malay Gandhi**  
malay.gandhi@kotak.com  
+91 22 6218 6420

**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	14,010	1,18,00,650	60,82,600	28.65	1.47	<b>13405</b>
PREVIOUS	13,977	65,70,375	65,94,650	-3.55	1.25	
% CHANGE	0.23%	79.60%	-7.76%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty closed flat at 13981.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 13900PE and in 14000CE.
- PCR OI stands at 1.47.
- Nifty to trade with a support of 13405.

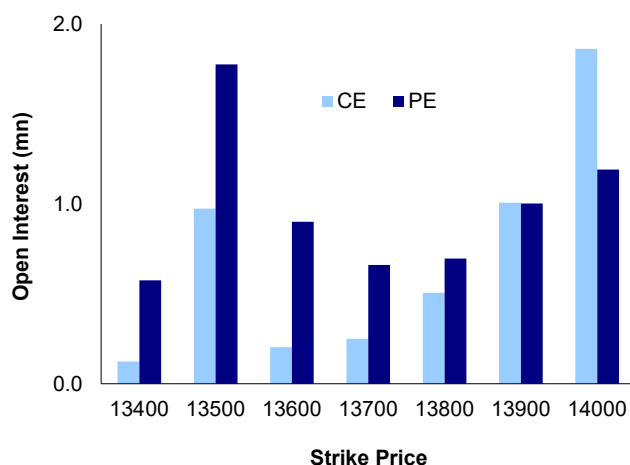
### NIFTY LEVELS

13405	13559	13680	13820	13940	14032
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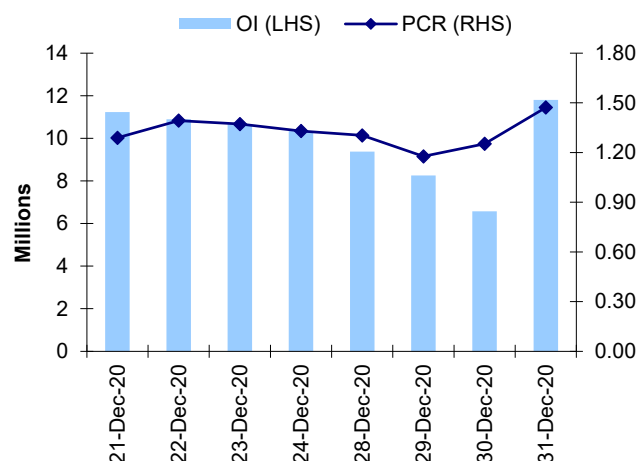
### Stocks

- **Sector:** Metal stocks traded positive.
- Market wide-open interest is 323,499Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIGI	60.6%	5,55,050	0.7%
BATAINDIA	48.5%	10,64,250	-0.1%
MOTHERSUMI	47.2%	2,13,99,000	2.9%
RAMCOCEM	44.1%	15,30,850	-2.2%
HDFC	43.7%	1,88,04,300	1.6%
SHREECEM	42.7%	1,55,600	-2.4%
SRTRANSFIN	41.5%	41,90,400	0.7%
TCS	40.1%	59,07,000	-1.6%
TECHM	39.0%	1,08,36,000	-1.0%
M&M	38.9%	1,09,21,400	0.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-0.7%	3,84,26,400	-0.3%
HEROMOTOCO	3.2%	34,86,300	0.3%
IDFCFIRSTB	3.5%	12,90,48,000	1.1%
ADANIPTS	4.2%	3,97,70,000	-0.3%
GRASIM	4.4%	1,83,41,650	-0.7%
RBLBANK	5.6%	1,52,68,500	-0.6%
BALKRISIND	6.4%	18,69,200	1.9%
KOTAKBANK	6.7%	1,83,20,400	-1.1%
MRF	7.0%	44,060	-1.5%
HCLTECH	7.1%	1,86,94,900	0.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	86,67,516	1,72,975	1,985
HDFCBANK	1,10,72,875	1,59,050	1,436
ICICIBANK	2,78,17,770	1,48,665	535
HDFC	49,56,399	1,26,723	2,559
TCS	40,40,956	1,16,152	2,863
TATASTEEL	1,77,13,012	1,14,274	644
SAIL	13,72,37,137	98,625	74
TATAMOTORS	4,89,78,310	90,772	184
SBIN	2,94,67,966	81,122	275

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	100	CE	3.4	93	97,09,700
TCS	3,000	CE	57.4	2,879	5,73,000
RELIANCE	2,000	CE	76.4	1,994	28,85,250
SBIN	300	CE	4.7	276	57,09,000
LUPIN	1,000	CE	42.2	981	6,85,950
ITC	220	CE	4.2	210	74,04,800
TATAMOTORS	200	CE	6.6	185	56,82,900
ACC	1,700	CE	37.0	1,625	2,57,500
SBIN	280	CE	10.5	276	48,30,000
TATAMOTORS	190	CE	10.0	185	51,07,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,700	PE	33.3	2,879	2,61,300
TCS	2,800	PE	62.9	2,879	2,59,500
RELIANCE	1,900	PE	36.0	1,994	13,84,250
RELIANCE	2,000	PE	80.3	1,994	12,27,250
TATASTEEL	600	PE	10.4	646	11,62,800
RELIANCE	1,800	PE	15.6	1,994	9,26,750
ICICIBANK	500	PE	7.1	536	18,60,375
INFY	1,200	PE	27.8	1,258	8,13,600
BHARTIARTL	500	PE	16.3	512	22,73,028
RELIANCE	1,950	PE	55.3	1,994	6,49,750

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,580	CE	1,17,150	1538%	6.5
EICHERMOT	2,750	CE	1,35,800	1193%	49.4
NMDC	117	CE	3,35,000	900%	5.3
GMRINFRA	26	CE	47,25,000	678%	2.5
IDFCFIRSTB	46	CE	2,85,000	650%	0.3
MOTHERSUMI	180	CE	8,05,000	576%	5.4
IDFCFIRSTB	37	CE	1,12,67,000	566%	2.3
HDFC	2,850	CE	1,13,400	482%	12.6
BEL	117	CE	3,49,600	475%	8.7
VEDL	162	CE	1,36,400	450%	10.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	510	PE	1,22,000	2950%	42.0
BEL	117	PE	2,12,800	2700%	5.9
POWERGRID	187	PE	5,80,000	2317%	4.5
SAIL	65	PE	24,89,000	2083%	1.7
M&MFIN	180	PE	1,60,000	1900%	11.8
TATASTEEL	660	PE	1,34,300	1480%	35.1
NATIONALUM	44	PE	3,23,000	850%	3.3
BPCL	440	PE	1,80,000	809%	61.3
SAIL	63	PE	5,13,000	575%	1.3
ICICIBANK	540	PE	5,28,000	562%	21.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	13,305	76.4
RELIANCE	2,100	CE	12,595	40.3
RELIANCE	2,200	CE	8,783	19.5
RELIANCE	2,050	CE	8,086	56.6
HDFC	2,600	CE	6,149	70.0
RELIANCE	2,150	CE	3,814	28.2
INFY	1,260	CE	3,686	54.8
MARUTI	8,000	CE	3,408	165.4
HDFC	2,550	CE	3,321	92.4
HDFC	2,700	CE	3,307	37.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	5,817	80.3
RELIANCE	1,900	PE	5,379	36.0
RELIANCE	1,950	PE	4,692	55.3
RELIANCE	1,850	PE	3,088	23.5
HDFC	2,500	PE	2,754	57.6
RELIANCE	2,100	PE	2,507	143.5
RELIANCE	1,800	PE	2,382	15.6
TCS	2,800	PE	1,673	62.9
KOTAKBANK	2,000	PE	1,619	70.7
ICICIBANK	500	PE	1,551	7.1

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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>Sanjeev Zarbade</b> Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	<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	<b>Krishna Nain</b> M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	

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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>Malay Gandhi</b> malay.gandhi@kotak.com +91 22 6218 6420	<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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