

**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	14,054	1,21,68,975	30,41,500	35.85	1.53	<b>13680</b>
PREVIOUS	14,010	1,18,00,650	60,82,600	28.65	1.47	
% CHANGE	0.32%	3.12%	-50.00%	-	-	

## OUTLOOK

### Nifty

- Nifty remained range bound trading above 14000 levels.
- Nifty added 36 points to close at 14018.
- OI concentration seen in 14000CE and 13000PE
- Activity witnessed in 14000 strike.
- PCR OI stands at 1.53 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 13680.

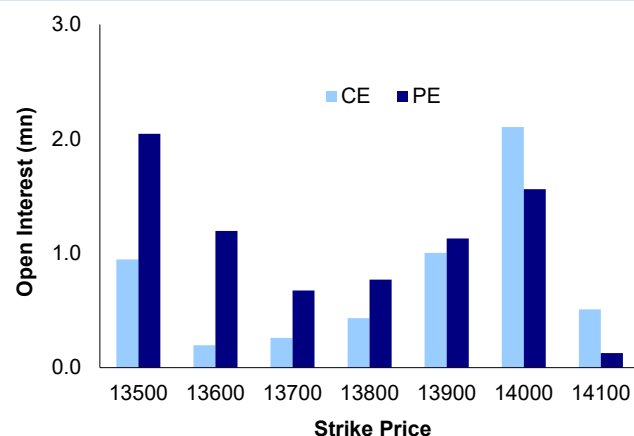
### NIFTY LEVELS

13405	13559	13680	13820	13940	14032
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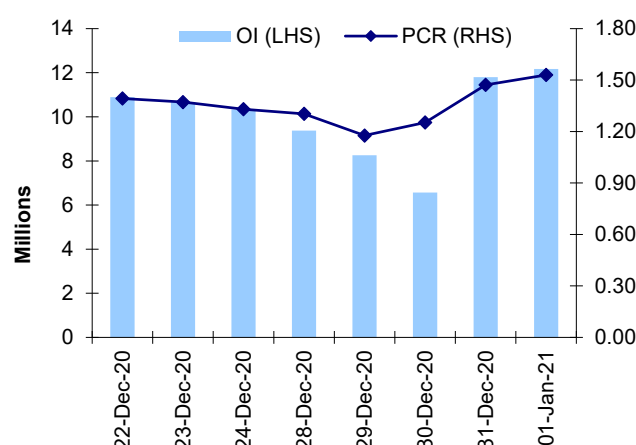
### Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 396,473Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	171.8%	9,82,72,000	5.3%
L&TFH	19.3%	2,38,45,900	3.5%
BHEL	18.2%	12,16,95,000	7.8%
CHOLAFIN	17.7%	51,77,500	6.1%
CANBK	16.8%	4,48,95,600	3.4%
PVR	10.4%	16,91,085	1.5%
ASHOKLEY	9.6%	4,58,01,000	3.8%
MGL	9.2%	13,93,200	-0.1%
BEL	8.7%	3,39,64,400	5.4%
BANKBARODA	8.4%	5,88,97,800	5.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	-5.5%	1,80,81,000	0.8%
INDUSTOWER	-4.6%	95,14,400	2.4%
MFSL	-3.9%	69,12,100	2.4%
GLENMARK	-3.1%	51,80,750	1.8%
TORNTPOWER	-3.1%	31,05,000	1.1%
ACC	-3.0%	32,48,000	0.5%
BALKRISIND	-2.6%	18,21,200	-0.3%
CONCOR	-2.0%	1,07,39,373	1.0%
PETRONET	-2.0%	1,51,50,000	0.9%
GODREJCP	-1.7%	53,95,000	-0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	46,22,002	91,955	1,988
BEL	6,72,32,056	84,738	126
PNB	22,75,28,491	78,164	35
TCS	26,81,440	78,124	2,928
ICICIBANK	1,35,92,625	71,997	528
M&M	95,43,128	70,389	732
SBIN	2,45,31,791	68,280	279
HDFCBANK	44,05,469	63,155	1,425
MARUTI	7,67,574	59,141	7,691

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	100	CE	3.1	94	113,80,600
TCS	3,000	CE	69.9	2,926	6,36,300
RELIANCE	2,000	CE	72.5	1,995	33,63,500
SBIN	280	CE	12.3	281	64,41,000
LUPIN	1,000	CE	49.8	1,005	7,99,850
SBIN	300	CE	5.2	281	61,02,000
TATAMOTORS	200	CE	6.8	188	63,78,300
ITC	220	CE	5.3	215	79,71,200
TATAMOTORS	190	CE	10.4	188	55,51,800
M&M	750	CE	24.6	736	8,16,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	250	PE	2.5	281	34,77,000
TCS	2,800	PE	46.6	2,926	3,00,900
RELIANCE	1,900	PE	33.1	1,995	15,28,250
TCS	2,700	PE	23.4	2,926	2,82,600
SBIN	280	PE	11.6	281	30,33,000
TCS	2,900	PE	86.3	2,926	2,63,100
ITC	210	PE	4.7	215	37,40,800
RELIANCE	2,000	PE	76.9	1,995	12,98,250
SBIN	270	PE	7.3	281	24,60,000
SBIN	260	PE	4.3	281	23,85,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	36	CE	57,60,000	35900%	1.8
PNB	41	CE	9,28,000	2800%	0.8
ITC	232	CE	7,32,800	2763%	2.1
PNB	38	CE	26,24,000	2633%	1.3
BEL	127	CE	6,46,000	2025%	7.6
CANBK	145	CE	4,21,200	1850%	4.2
BEL	132	CE	2,58,400	1600%	5.6
PNB	35	CE	1,16,16,000	1513%	2.3
TATACONSUM	660	CE	6,50,700	1507%	9.0
PNB	34	CE	29,92,000	1458%	2.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	31	PE	11,36,000	7000%	0.8
ONGC	81	PE	3,92,700	5000%	1.9
NMDC	97	PE	3,41,700	5000%	0.6
ADANI PORTS	500	PE	1,12,500	4400%	19.6
PNB	32	PE	24,80,000	3775%	1.1
IOC	81	PE	4,48,500	3350%	0.7
PNB	36	PE	23,52,000	2840%	2.8
M&M	740	PE	1,52,600	2080%	32.0
PNB	34	PE	13,60,000	2025%	1.8
ADANI PORTS	490	PE	1,05,000	2000%	15.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	10,308	72.5
RELIANCE	2,100	CE	6,595	36.0
SBIN	280	CE	6,146	12.3
RELIANCE	2,200	CE	5,868	16.4
BEL	130	CE	4,995	6.5
TCS	3,000	CE	4,811	69.9
RELIANCE	2,050	CE	4,650	52.1
M&M	750	CE	4,604	24.6
MARUTI	8,000	CE	4,179	155.9
TCS	2,900	CE	3,970	112.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	4,642	33.1
RELIANCE	1,800	PE	3,260	13.0
RELIANCE	2,000	PE	2,811	76.9
RELIANCE	1,950	PE	2,462	51.7
RELIANCE	1,850	PE	2,209	20.8
ICICIBANK	530	PE	1,881	18.7
ICICIBANK	520	PE	1,784	14.0
TCS	2,900	PE	1,658	86.3
SBIN	280	PE	1,597	11.6
TCS	2,800	PE	1,452	46.6

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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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