

**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	13,891	93,78,075	42,81,100	17.55	1.30	<b>13405</b>
PREVIOUS	13,764	1,03,35,900	65,47,400	14.75	1.33	
% CHANGE	0.92%	-9.27%	-34.61%	-	-	

## OUTLOOK

### Nifty

- Nifty opened above 13800 levels and gained in the second half.
- Nifty added 123 points to close at 13873.
- OI concentration seen in 14000CE and 13000PE
- Addition witnessed in 13900CE and 13800PE.
- PCR OI stands at 1.30 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 13405.

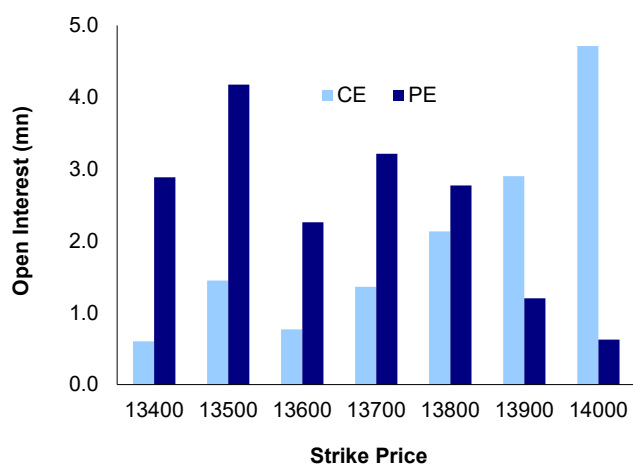
### NIFTY LEVELS

13405	13559	13680	13820	13940	14032
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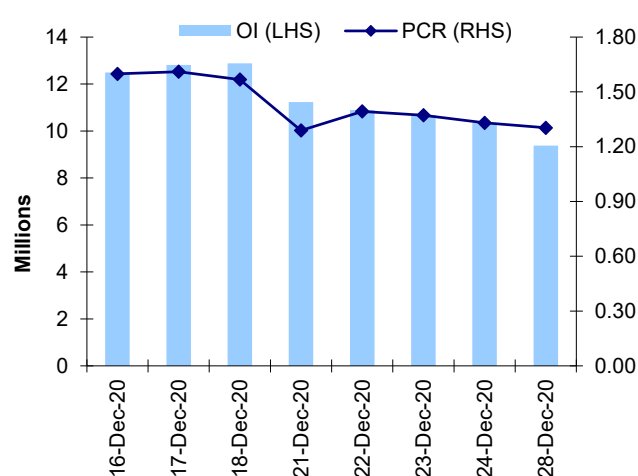
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 499,274Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	22.0%	3,08,48,100	6.0%
GODREJPROP	18.2%	16,69,850	4.4%
GAIL	17.9%	2,68,58,300	2.1%
SAIL	16.3%	12,14,29,000	6.1%
VOLTAS	12.7%	28,62,000	0.6%
CUMMINSIND	12.1%	23,62,800	-1.0%
GMRINFRA	11.6%	8,13,82,500	0.6%
CHOLAFIN	11.4%	53,00,000	2.7%
SUNPHARMA	10.5%	4,00,09,200	-0.6%
INDIGO	7.5%	33,18,000	2.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	-11.8%	15,54,46,000	3.0%
KOTAKBANK	-9.0%	2,00,58,000	1.4%
L&TFH	-7.8%	2,42,29,800	3.8%
ONGC	-6.8%	5,30,53,000	0.7%
SRTRANSFIN	-6.0%	48,95,395	2.0%
PVR	-5.7%	19,95,521	2.4%
ACC	-5.6%	32,23,000	0.5%
CIPLA	-5.6%	1,62,76,000	-0.4%
HEROMOTOCO	-5.5%	38,66,700	0.3%
AMARAJABAT	-5.2%	16,99,000	-0.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	9,80,12,135	1,80,736	186
RELIANCE	79,47,719	1,59,488	2,003
SBIN	3,68,70,242	1,00,374	275
HDFCBANK	58,49,597	82,739	1,413
ICICIBANK	1,44,70,472	74,992	520
SUNPHARMA	1,22,99,793	72,594	587
ADANIENT	1,37,14,406	67,927	491
BHARTIARTL	1,28,82,390	67,293	522
TATASTEEL	1,04,80,517	66,187	633

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	CE	0.9	383	54,04,800
SUNPHARMA	600	CE	4.9	589	51,91,200
TATAMOTORS	200	CE	1.1	187	104,93,700
TATAMOTORS	190	CE	2.9	187	99,63,600
IBULHSGFIN	220	CE	6.1	217	35,99,100
TCS	3,000	CE	8.9	2,936	8,42,100
WIPRO	390	CE	2.2	383	30,91,200
ACC	1,700	CE	5.2	1,624	4,48,500
SBIN	300	CE	0.4	276	116,49,000
ITC	220	CE	0.5	210	102,84,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,500	PE	5.8	2,689	7,38,000
TATAMOTORS	180	PE	1.7	187	50,61,600
TCS	2,900	PE	10.6	2,936	3,78,900
TATAMOTORS	170	PE	0.6	187	39,50,100
TATASTEEL	600	PE	1.6	635	16,98,300
SBIN	250	PE	0.3	276	50,16,000
SBIN	260	PE	0.6	276	43,74,000
TCS	2,800	PE	2.7	2,936	2,94,900
SBIN	270	PE	1.7	276	43,35,000
RELIANCE	2,000	PE	22.5	2,007	16,67,005

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJPROP	1,500	CE	2,63,900	1060%	9.6
ADANIANT	510	CE	6,64,000	463%	4.4
GODREJPROP	1,460	CE	1,09,850	345%	16.7
JSWSTEEL	395	CE	2,40,300	287%	3.7
KOTAKBANK	2,020	CE	3,46,800	274%	12.3
CUMMINSIND	580	CE	1,34,400	273%	4.1
HDFCLIFE	690	CE	5,20,300	169%	5.5
SBILIFE	920	CE	4,56,750	164%	6.6
GODREJPROP	1,440	CE	1,51,450	151%	22.1
CHOLAFIN	390	CE	11,15,000	128%	7.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	900	PE	1,84,500	8100%	10.4
VEDL	157	PE	1,42,600	2200%	1.3
ADANIAPORTS	490	PE	1,05,000	2000%	10.8
SAIL	63	PE	11,40,000	1900%	0.8
JSWSTEEL	375	PE	3,48,300	1190%	2.6
ADANIANT	480	PE	1,98,000	1000%	6.2
JSWSTEEL	380	PE	5,21,100	704%	4.1
TITAN	1,540	PE	1,05,750	541%	16.1
TATAPOWER	78	PE	11,07,000	486%	1.8
SAIL	62	PE	19,57,000	472%	0.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,050	CE	18,678	12.9
RELIANCE	2,000	CE	15,935	29.2
TCS	2,950	CE	13,381	20.2
TATAMOTORS	190	CE	13,036	2.9
RELIANCE	2,100	CE	12,456	4.7
SBIN	275	CE	10,607	4.3
SBIN	280	CE	10,188	2.4
ICICIBANK	520	CE	9,249	6.5
TATAMOTORS	185	CE	8,923	4.9
TCS	3,000	CE	8,742	8.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	11,315	22.5
RELIANCE	1,950	PE	7,816	7.1
SBIN	270	PE	5,929	1.7
HDFCBANK	1,400	PE	5,140	6.5
RELIANCE	1,900	PE	4,906	2.8
TCS	2,900	PE	4,761	10.6
TATAMOTORS	170	PE	4,163	0.6
SBIN	260	PE	4,129	0.6
TATAMOTORS	180	PE	4,087	1.7
BAJFINANCE	5,200	PE	3,870	68.0

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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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