

**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

**Karan Kulkarni**  
karan.kulkarni@kotak.com  
+91 20 6608 3292

## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	15,837	1,21,05,300	1,03,79,850	1.6	1.25	<b>15930</b>
PREVIOUS	15,754	1,17,89,250	1,51,79,500	2.25	1.27	
% CHANGE	0.52%	2.68%	-31.62%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and was range bound before gaining in the last trading hour.
- Nifty added 83 points to close at 15835.
- OI concentration seen in 16500CE and 15000PE.
- Activity witnessed in 15800 strike.
- PCR OI stands at 1.25 compared to 1.27 in the previous trading session.
- Nifty to trade with a resistance of 15930.

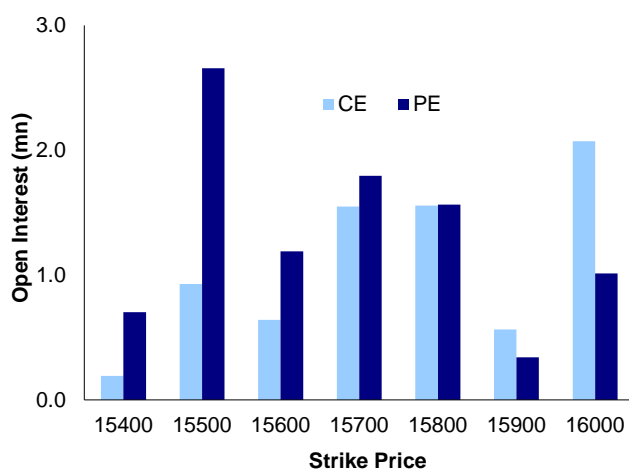
### NIFTY LEVELS

15034    15341    15567    15794    15930    16096

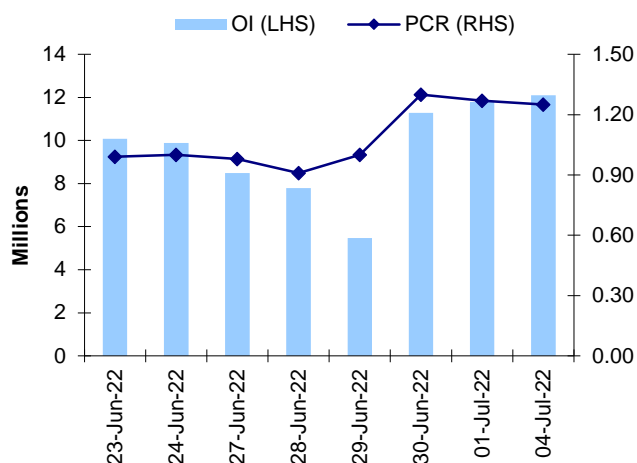
### Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 842,043Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	29.4%	16,37,300	1.7%
BSOFT	15.7%	34,02,100	-1.3%
ABB	11.3%	5,31,000	3.8%
INDIAMART	11.3%	2,58,300	-1.4%
POLYCAB	8.4%	8,07,600	-1.2%
ASHOKLEY	8.2%	4,21,40,000	-0.9%
CUMMINSIND	7.5%	16,75,800	2.5%
DEEPAKNTR	7.5%	16,76,250	1.1%
PERSISTENT	7.2%	5,13,450	-1.7%
CROMPTON	6.5%	38,35,500	0.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	-6.3%	67,61,000	2.3%
ONGC	-5.5%	7,54,48,450	-3.9%
ICICIGI	-4.8%	31,30,550	1.4%
HEROMOTOCO	-4.5%	36,20,400	-0.1%
GUJGASLTD	-4.2%	37,72,500	4.9%
COFORGE	-3.3%	5,19,000	0.5%
DRREDDY	-3.2%	17,35,750	-0.7%
BANDHANBNK	-3.1%	3,14,20,800	2.2%
NAM-INDIA	-2.7%	28,48,000	1.1%
CHAMBLFERT	-2.7%	44,44,500	1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,93,17,335	4,65,949	2,414
ITC	3,98,81,736	1,15,720	292
ONGC	8,59,93,413	1,08,357	126
TCS	26,22,535	85,319	3,235
TATASTEEL	77,55,441	66,012	855
ICICIBANK	83,03,732	59,320	720
HDFCBANK	42,43,740	57,385	1,356
HINDUNILVR	24,10,245	56,283	2,375
MARUTI	6,25,431	52,462	8,443

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.9	126	2,07,63,050
ONGC	150	CE	1.0	126	1,82,60,550
ONGC	160	CE	0.6	126	1,50,95,850
ITC	300	CE	3.9	291	1,79,23,200
ONGC	155	CE	0.7	126	1,29,36,000
ONGC	135	CE	3.0	126	1,09,91,750
RELIANCE	2,600	CE	26.4	2,420	54,46,750
BPCL	320	CE	8.1	317	13,46,400
RELIANCE	2,500	CE	54.4	2,420	42,03,500
POWERGRID	220	CE	2.0	212	64,44,900

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,900	PE	4.0	2,167	2,46,000
ONGC	120	PE	4.1	126	64,75,700
AMBUJACEM	360	PE	2.8	369	31,08,600
M&M	1,000	PE	10.5	1,082	9,61,100
SBIN	460	PE	7.1	474	35,98,500
RELIANCE	2,300	PE	43.3	2,420	22,52,250
ITC	270	PE	1.4	291	54,68,800
ITC	260	PE	0.7	291	54,01,600
ONGC	130	PE	8.5	126	40,50,200
TATAMOTORS	400	PE	12.2	409	34,15,725

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,300	CE	1,00,500	3250%	1.5
IDFC	58	CE	3,30,000	3200%	0.6
ONGC	115	CE	1,00,100	2500%	13.9
MANAPPURAM	102	CE	1,38,000	2200%	1.2
MUTHOOTFIN	1,300	CE	1,07,250	1200%	1.9
POWERGRID	220	CE	64,44,900	538%	2.0
ONGC	125	CE	20,79,000	493%	7.2
MANAPPURAM	105	CE	26,16,000	481%	0.8
IDFC	60	CE	74,80,000	471%	0.3
IDFCFIRSTB	44	CE	1,65,000	450%	0.1
NBCC	31	CE	1,65,000	450%	0.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	295	PE	15,74,400	16300%	9.6
SBIN	475	PE	1,48,500	3200%	13.2
RBLBANK	67	PE	1,60,000	3100%	0.4
RECLTD	122	PE	1,08,000	1700%	2.3
IDFC	52	PE	1,80,000	1700%	1.4
IDFC	44	PE	1,60,000	1500%	0.2
JSWSTEEL	430	PE	2,34,900	1060%	0.9
ITC	287	PE	6,20,800	824%	5.7
AMBUJACEM	375	PE	1,17,000	713%	8.9
APOLLOTYRE	182	PE	1,08,500	675%	4.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	50,840	54.4
RELIANCE	2,400	CE	38,066	100.5
RELIANCE	2,600	CE	34,716	26.4
ITC	300	CE	23,753	3.9
RELIANCE	2,440	CE	18,746	80.2
ITC	290	CE	17,011	7.8
RELIANCE	2,420	CE	16,248	90.2
RELIANCE	2,700	CE	16,207	13.3
RELIANCE	2,800	CE	14,011	7.3
RELIANCE	2,460	CE	13,808	71.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	32,943	79.2
RELIANCE	2,300	PE	25,622	43.3
RELIANCE	2,200	PE	17,438	22.6
RELIANCE	2,000	PE	11,071	6.6
RELIANCE	2,100	PE	10,070	12.5
RELIANCE	2,360	PE	9,150	62.5
TATASTEEL	840	PE	8,049	28.8
RELIANCE	2,380	PE	7,750	70.7
RELIANCE	2,420	PE	6,593	88.8
ONGC	120	PE	6,537	4.1

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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>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 22 6218 6433	<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	<b>Karan Kulkarni</b> karan.kulkarni@kotak.com +91 20 6608 3292
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Details of	Contact Person	Address	Contact No.	Email Id
Customer care	Mr. Tabrez Anwar	Kotak Securities Ltd., 2nd Floor, Neptune Elements, Road No 22, Wagle Industrial Estate, Kisan Nagar, Thane (West), Thane. Maharashtra, 400604	18002099191/ 18002099393	<a href="mailto:service.securities@kotak.com">service.securities@kotak.com</a> <a href="mailto:ks.escalation@kotak.com">ks.escalation@kotak.com</a>
Head of Customer care	Mr. Hitesh Sindhvani	Kotak Securities Ltd., 2nd Floor, Neptune Elements, Road No 22, Wagle Industrial Estate, Kisan Nagar, Thane (West), Thane. Maharashtra, 400604	022-42858208	<a href="mailto:ks.servicehead@kotak.com">ks.servicehead@kotak.com</a>
Compliance Officer	Mr. Sanjayu Nair	Kotak Towers, 8th Floor, Building No.21, Infinity Park, Off Western Express Highway, Malad (East), Mumbai, Maharashtra - 400097.	022-42858484	<a href="mailto:ks.compliance@kotak.com">ks.compliance@kotak.com</a>
CEO	Mr. Jaideep Hansraj	Kotak Towers, 8th Floor, Building No.21, Infinity Park, Off Western Express Highway, Malad (East), Mumbai, Maharashtra - 400097.	022-42858301	<a href="mailto:ceo.ks@kotak.com">ceo.ks@kotak.com</a>

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