

**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	16,605	1,00,82,850	1,00,54,700	20.65	1.34	<b>16440</b>
PREVIOUS	16,621	1,07,26,350	1,21,55,200	-6.8	1.29	
% CHANGE	-0.10%	-6.00%	-17.28%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained through the day before giving up all its gains in the last trading hour and closing negative.
- Nifty lost 43 points to close at 16584.
- OI concentration seen in 17500CE and 16000PE.
- Addition witnessed in 16100PE and Reduction in 16500CE.
- PCR OI stands at 1.34 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 1644S0.

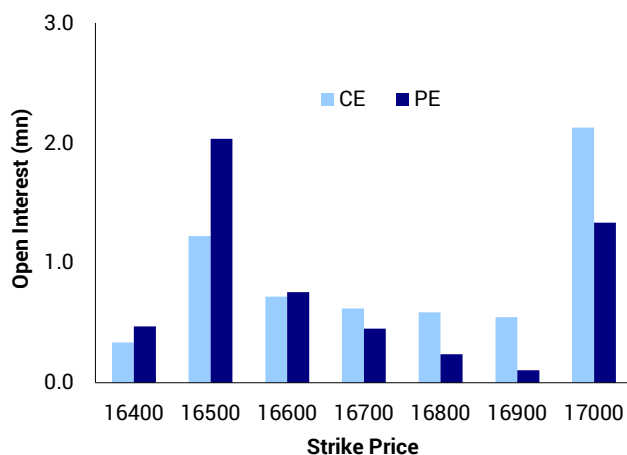
### NIFTY LEVELS

16200    16316    16440    16657    16849    17033

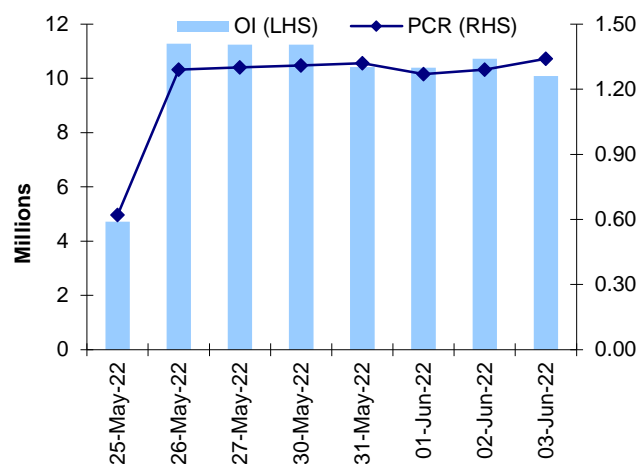
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 837,590Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	49.4%	4,19,075	-8.4%
DEEPAKNTR	32.8%	13,84,000	-4.3%
DALBHARAT	18.2%	12,11,250	-8.8%
ACC	17.0%	29,43,250	-3.0%
GRASIM	11.2%	1,20,40,775	-6.5%
AARTIIND	10.6%	40,86,800	-2.6%
LTTS	9.0%	13,39,800	-1.0%
IBULHSGFIN	7.8%	3,74,59,800	4.4%
AMBUJACEM	6.5%	5,37,84,600	-1.8%
POLYCAB	6.4%	5,72,100	-3.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-12.7%	3,53,100	0.4%
APOLLOTYRE	-6.8%	1,75,85,000	-1.6%
MFSL	-6.1%	18,10,900	-1.1%
COALINDIA	-5.9%	3,10,75,800	-0.6%
ASTRAL	-5.4%	8,23,075	-1.1%
ABB	-5.2%	6,02,250	-4.2%
LTI	-5.1%	14,63,550	0.0%
INFY	-5.0%	4,71,50,400	0.9%
METROPOLIS	-4.9%	7,24,700	4.3%
M&MFIN	-4.8%	2,09,24,000	0.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,10,48,210	3,08,614	2,780
ULTRACEMCO	22,16,480	1,27,815	5,679
HDFC	29,75,522	68,249	2,277
TCS	19,13,622	66,242	3,440
GRASIM	48,10,328	65,392	1,339
ICICIBANK	85,63,791	64,232	744
ADANIPOWER	2,08,11,415	60,224	284
AXISBANK	84,75,726	58,110	677
TATASTEEL	53,95,486	58,041	1,067

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.2	152	1,77,29,250
COALINDIA	200	CE	5.3	196	64,26,000
NTPC	160	CE	2.4	156	1,14,96,900
ULTRACEMCO	6,000	CE	94.7	5,698	4,23,300
ACC	2,300	CE	10.5	2,142	4,26,000
AMBUJACEM	380	CE	2.5	369	77,16,000
ITC	280	CE	4.5	273	1,21,72,800
ITC	300	CE	1.2	273	1,19,39,200
CIPLA	1,000	CE	15.7	963	12,23,950
COALINDIA	210	CE	2.4	196	38,89,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	28.9	2,142	5,00,500
ACC	2,200	PE	82.9	2,142	3,15,500
M&M	1,000	PE	20.6	1,033	16,56,900
M&M	900	PE	5.0	1,033	15,35,100
AMBUJACEM	370	PE	5.9	369	46,84,500
AMBUJACEM	360	PE	2.5	369	40,51,500
RELIANCE	2,600	PE	27.2	2,781	14,69,500
RELIANCE	2,700	PE	52.1	2,781	14,42,500
TATAMOTORS	400	PE	5.6	433	39,01,650
RELIANCE	2,500	PE	14.4	2,781	13,36,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GRASIM	1,360	CE	1,74,325	3570%	48.5
COALINDIA	217	CE	1,26,000	2900%	1.4
ULTRACEMCO	5,800	CE	1,31,700	2211%	167.0
ULTRACEMCO	5,900	CE	1,24,200	902%	126.0
INTELLECT	720	CE	1,41,750	895%	20.7
RAMCOCEM	700	CE	1,92,950	609%	8.3
ULTRACEMCO	6,000	CE	4,23,300	542%	94.7
GRASIM	1,380	CE	1,35,375	470%	39.7
GRASIM	1,400	CE	5,13,950	469%	32.3
ULTRACEMCO	6,100	CE	2,13,700	464%	71.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	85	PE	2,84,200	3167%	1.2
RELIANCE	2,780	PE	2,18,250	1646%	85.1
FEDERALBNK	94	PE	1,90,000	533%	4.9
DEEPAKNTR	1,500	PE	1,03,250	410%	5.1
RELIANCE	2,760	PE	2,00,250	380%	75.7
RELIANCE	2,800	PE	7,14,750	328%	95.0
M&MFIN	190	PE	1,76,000	300%	8.9
RELIANCE	2,740	PE	1,96,250	276%	67.0
IBULHSGFIN	125	PE	3,53,400	235%	9.2
RELIANCE	2,900	PE	1,07,500	226%	157.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	68,669	75.6
RELIANCE	2,900	CE	45,043	39.1
RELIANCE	3,000	CE	31,414	19.4
INFY	1,560	CE	28,065	27.0
TCS	3,500	CE	19,197	59.0
INFY	1,600	CE	18,715	14.9
INFY	1,540	CE	17,791	35.1
ULTRACEMCO	6,000	CE	15,043	94.7
RELIANCE	2,820	CE	14,704	66.8
RELIANCE	2,700	CE	14,049	132.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	PE	23,799	95.0
RELIANCE	2,700	PE	22,187	52.1
RELIANCE	2,600	PE	14,877	27.2
RELIANCE	2,500	PE	10,537	14.4
INFY	1,500	PE	8,403	30.1
RELIANCE	2,780	PE	7,839	85.1
DEEPAKNTR	1,900	PE	7,551	68.8
RELIANCE	2,760	PE	7,448	75.7
ULTRACEMCO	5,500	PE	7,246	129.1
RELIANCE	2,400	PE	7,236	7.8

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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 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
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