

**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	15,776	1,23,51,500	1,33,16,050	-33.95	1.25	<b>15930</b>
PREVIOUS	15,837	1,21,05,300	1,03,79,850	1.6	1.25	
% CHANGE	-0.38%	2.03%	28.29%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained though the day testing 16000 levels before giving up all its gains to close negative.
- Nifty lost 24 points to close at 15810.
- OI concentration seen in 16500CE and 15000PE.
- Activity witnessed in 15900 strike.
- PCR OI stands at 1.25 compared to 1.25 in the previous trading session.
- Nifty to trade with a resistance of 15930.

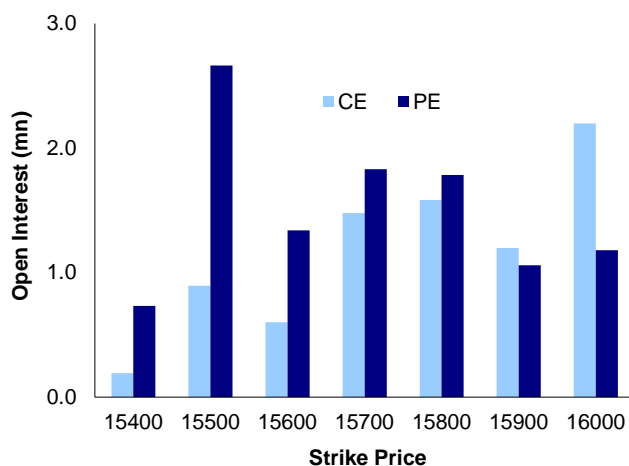
### NIFTY LEVELS

15034    15341    15567    15794    15930    16096

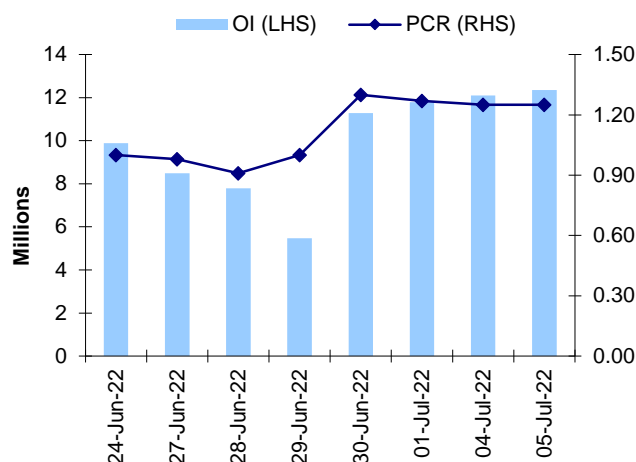
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is 909,976Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	13.0%	43,33,500	1.9%
ONGC	11.0%	8,37,10,550	1.1%
AARTIIND	7.4%	33,88,950	-2.1%
IOC	6.2%	7,12,53,000	-1.0%
NTPC	6.1%	7,22,01,900	-0.4%
DRREDDY	5.9%	18,37,375	0.9%
IEX	5.5%	5,38,27,500	-2.7%
CIPLA	5.5%	84,70,150	0.7%
CUMMINSIND	5.3%	17,65,200	1.7%
ICICIPRULI	4.6%	64,48,500	-2.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-10.8%	4,62,900	1.0%
CHAMBLFERT	-9.6%	40,17,000	1.7%
GSPL	-8.2%	29,75,000	1.8%
CUB	-8.1%	99,40,000	1.5%
ICICIGI	-6.5%	29,26,125	2.2%
GUJGASLTD	-6.4%	35,32,500	-2.6%
GODREJCP	-6.2%	83,92,000	2.4%
BRITANNIA	-6.1%	18,92,000	-1.2%
ALKEM	-5.6%	2,24,000	0.3%
HAVELLS	-5.2%	66,20,500	2.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	81,44,239	1,98,752	2,433
HDFCBANK	71,62,859	97,903	1,353
ICICIBANK	1,14,60,367	83,236	719
HINDALCO	2,09,28,565	73,286	345
HDFC	32,89,675	73,213	2,203
TCS	21,70,627	70,373	3,216
TATAMOTORS	1,67,71,012	69,644	412
TATASTEEL	79,05,829	68,667	860
HINDUNILVR	24,63,079	58,956	2,402

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.9	127	1,99,19,900
ONGC	150	CE	0.9	127	1,80,68,050
ITC	300	CE	2.4	287	1,75,84,000
POWERGRID	220	CE	2.2	214	1,11,29,400
COALINDIA	200	CE	1.0	183	60,10,200
ONGC	160	CE	0.5	127	1,42,71,950
ONGC	135	CE	2.9	127	1,12,57,400
DRREDDY	4,500	CE	62.6	4,360	2,54,375
ONGC	155	CE	0.6	127	1,10,91,850
M&M	1,100	CE	19.4	1,068	18,48,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	3.4	127	64,94,950
AMBUJACEM	360	PE	2.4	367	34,68,600
IBULHSGFIN	80	PE	2.0	92	26,20,000
M&M	1,000	PE	11.1	1,068	9,40,800
AMBUJACEM	365	PE	3.8	367	29,28,600
ITC	270	PE	1.5	287	55,04,000
TATAMOTORS	400	PE	10.8	412	35,85,300
SBIN	460	PE	7.1	472	34,14,000
ITC	260	PE	0.8	287	51,39,200
ITC	280	PE	3.7	287	50,59,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	82	CE	4,95,000	1138%	4.5
SRF	2,100	CE	1,06,500	1083%	66.5
IOC	73	CE	6,24,000	967%	2.8
NTPC	147	CE	1,19,700	950%	1.4
AUBANK	680	CE	1,02,000	827%	1.2
INDHOTEL	255	CE	12,58,886	794%	3.0
SAIL	73	CE	40,50,000	723%	2.1
BEL	265	CE	1,17,800	675%	0.5
NTPC	147	CE	8,60,700	655%	1.5
IEX	157	CE	1,83,750	600%	6.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFC	54	PE	4,60,000	1433%	2.2
JUBLFOOD	560	PE	1,35,000	980%	26.2
HINDALCO	345	PE	1,61,250	689%	13.9
IDFC	53	PE	3,70,000	640%	1.8
AUROPHARMA	540	PE	1,14,000	613%	21.3
IBULHSGFIN	65	PE	1,92,000	500%	0.4
CHAMBLFERT	220	PE	1,35,000	500%	0.8
IOC	75	PE	1,75,500	500%	3.2
BEL	195	PE	2,88,800	407%	0.5
IRCTC	570	PE	2,40,625	391%	28.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	20,127	67.6
RELIANCE	2,300	PE	14,688	34.3
RELIANCE	2,200	PE	12,148	16.1
RELIANCE	2,440	PE	8,411	87.0
RELIANCE	2,100	PE	7,261	7.9
RELIANCE	2,420	PE	6,006	77.1
HDFCBANK	1,360	PE	5,575	34.4
TCS	3,200	PE	5,500	91.1
INFY	1,500	PE	5,089	53.9
TATASTEEL	860	PE	4,546	34.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	35,991	51.4
RELIANCE	2,600	CE	29,958	24.4
RELIANCE	2,400	CE	18,642	97.4
RELIANCE	2,440	CE	15,924	77.0
RELIANCE	2,700	CE	14,777	11.5
RELIANCE	2,460	CE	14,408	67.8
HINDALCO	350	CE	13,001	11.7
DRREDDY	4,500	CE	12,666	62.6
INFY	1,500	CE	12,312	30.1
TATAMOTORS	420	CE	12,288	12.8

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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	<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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