

**Sahaj Agrawal**  
sahaj.agrawal@kotak.com  
+91 79 6607 2231

**Prashanth Lal**  
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	18,287	1,02,79,150	67,75,500	30.25	1.67	<b>17645</b>
PREVIOUS	18,241	1,00,24,400	61,07,950	29.2	1.53	
% CHANGE	0.25%	2.54%	10.93%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and traded in a small range through the day.
- Nifty added 45 points to close at 18257.
- OI concentration seen in 18500CE and 17000PE.
- Activity witnessed in 18300 strike.
- PCR OI stands at 1.67 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 17645.

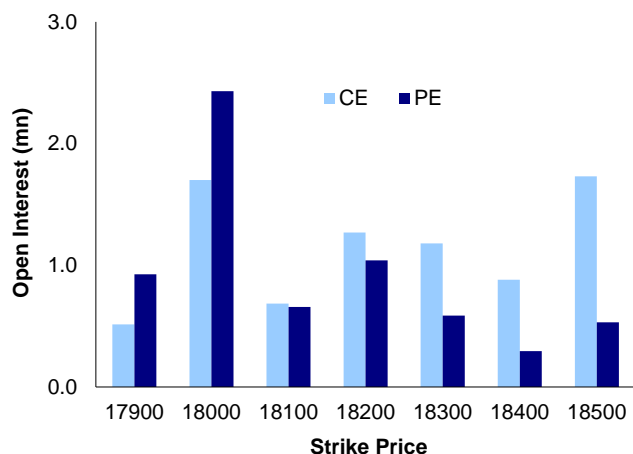
### NIFTY LEVELS

17425    17645    17828    18084    18187    18368

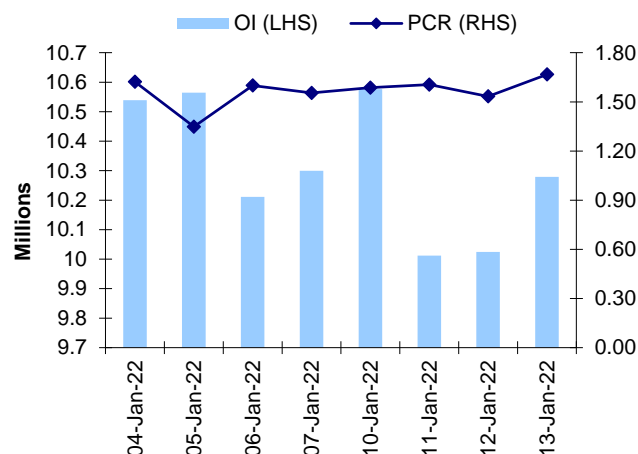
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 749,024Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POLYCAB	53.3%	8,87,400	8.2%
GNFC	24.8%	34,71,000	4.5%
RAIN	21.1%	60,45,000	5.1%
HINDCOPPER	19.4%	1,45,85,600	1.6%
HDFCBANK	16.6%	3,90,14,250	-1.8%
ATUL	15.3%	1,03,650	3.4%
BALRAMCHIN	13.8%	63,50,400	4.9%
GSPL	11.1%	23,23,900	-1.8%
ABBOTINDIA	11.0%	52,750	-0.4%
BANDHANBNK	9.8%	2,84,95,800	3.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	-18.0%	1,40,56,000	-3.6%
INFY	-13.0%	3,34,47,900	1.0%
ASHOKLEY	-8.4%	3,18,19,500	-0.6%
AARTIIND	-8.1%	20,09,400	0.1%
DEEPAKNTN	-6.4%	20,66,500	0.9%
AUBANK	-5.8%	32,93,000	0.9%
DELTACORP	-5.7%	1,57,64,200	0.3%
IPCALAB	-4.4%	18,66,150	1.4%
AMBUJACEM	-4.3%	1,25,59,500	-0.4%
HONAUT	-4.0%	6,855	1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	2,09,81,948	3,21,587	1,528
TCS	66,84,507	2,60,143	3,898
WIPRO	3,07,52,967	2,01,094	650
TATASTEEL	1,57,23,116	1,88,690	1,221
TATAMOTORS	2,75,72,553	1,39,307	512
RELIANCE	54,71,871	1,38,195	2,535
TATAPOWER	5,02,50,827	1,21,648	245
ICICIBANK	93,72,244	77,231	825
SUNPHARMA	73,95,140	63,747	866

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	2.2	135	188,21,400
HINDALCO	480	CE	28.6	508	132,16,050
WIPRO	700	CE	4.1	651	113,30,400
ONGC	165	CE	2.1	163	146,06,900
TCS	4,000	CE	34.2	3,895	32,43,450
M&M	850	CE	49.3	898	30,38,700
TCS	3,900	CE	69.2	3,895	24,47,400
WIPRO	720	CE	2.6	651	57,05,600
NTPC	140	CE	1.1	135	80,71,200
ONGC	170	CE	1.2	163	90,86,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	1.4	508	65,06,975
TCS	3,800	PE	30.0	3,895	11,91,450
WIPRO	650	PE	14.5	651	28,90,400
M&M	850	PE	2.0	898	13,39,800
ONGC	160	PE	1.3	163	47,81,700
WIPRO	600	PE	3.1	651	26,26,400
COALINDIA	150	PE	0.5	165	33,89,400
DRREDDY	4,700	PE	71.4	4,744	1,90,750
TCS	3,700	PE	14.3	3,895	7,55,400
TATAMOTORS	500	PE	9.6	513	49,10,550

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	675	CE	2,15,200	26800%	7.5
WIPRO	660	CE	32,20,800	4810%	12.1
NMDC	152	CE	1,87,600	2700%	1.5
WIPRO	640	CE	3,52,000	2344%	21.6
WIPRO	650	CE	24,36,800	2280%	16.2
IOC	126	CE	1,23,500	1800%	1.0
PFC	132	CE	6,13,800	1314%	1.3
FEDERALBNK	111	CE	1,20,000	1100%	0.7
POLYCAB	2,800	CE	1,18,200	994%	57.9
WIPRO	670	CE	19,93,600	988%	8.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	870	PE	1,27,400	9000%	18.2
FEDERALBNK	102	PE	3,30,000	3200%	3.8
PFC	127	PE	6,01,400	3133%	2.4
UPL	840	PE	2,32,700	2883%	17.7
UPL	850	PE	1,44,300	1486%	23.8
M&M	890	PE	1,31,600	1153%	13.4
COALINDIA	163	PE	1,80,600	975%	3.0
IOC	122	PE	3,38,000	940%	2.5
COALINDIA	162	PE	2,10,000	900%	2.5
NTPC	136	PE	1,02,600	800%	2.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,900	CE	65,116	34.5
TATASTEEL	1,200	CE	63,018	49.5
TCS	4,000	CE	60,084	34.2
TCS	3,900	CE	48,405	69.2
WIPRO	700	CE	38,743	4.1
TATASTEEL	1,180	CE	31,504	61.3
INFY	1,920	CE	31,067	25.4
INFY	1,940	CE	30,814	18.2
TATASTEEL	1,220	CE	25,430	39.4
INFY	2,000	CE	24,684	7.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,800	PE	17,697	30.0
INFY	1,800	PE	17,582	9.1
TCS	3,700	PE	16,253	14.3
WIPRO	650	PE	15,789	14.5
TATASTEEL	1,200	PE	15,205	25.3
INFY	1,900	PE	13,826	37.1
INFY	1,860	PE	13,425	20.4
INFY	1,880	PE	13,178	27.7
TATASTEEL	1,140	PE	12,344	8.5
HDFCBANK	1,500	PE	11,625	18.3

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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 80801 97299	<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		

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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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