

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)	VOLUME (NO OF SHARES)	BASIS (Rs)	PCR OI	TREND
CURRENT	18,379	11,954,200	5,397,100	50.2	1.23	18050
PREVIOUS	18,424	12,349,350	9,513,550	75	1.29	
% CHANGE	-0.24%	-3.20%	-43.27%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 20 points to close at 18329.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18400 strike.
- PCR OI stands at 1.23 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 18050.

NIFTY LEVELS

18050 18108 18230 18348 18500 18680

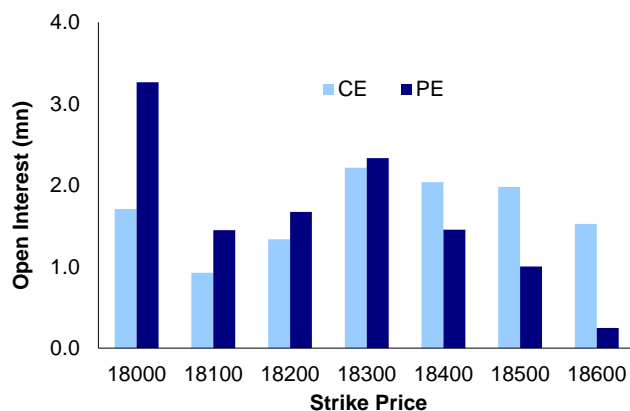
Stocks

- **Sector:** Metal and Realty stocks gained.
- Market wide open interest is 1,291,761Cr.

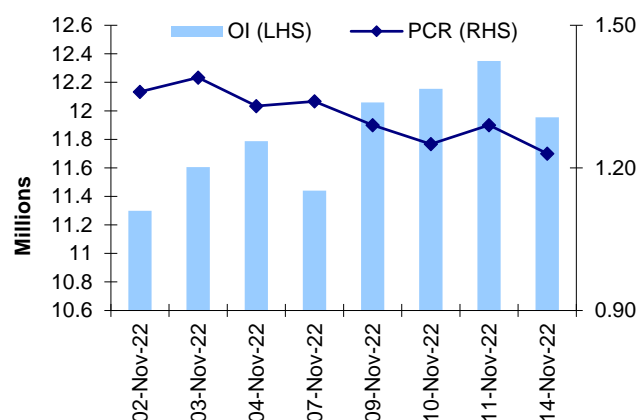
Recommendations

- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 370,384.50 SL 337 TGT 450,500
- DERIVATIVES SHORTTERM – SELL NSEFUT MARICO NOV @ 503 SL 520 TGT 475

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	29.1%	11,580,000	-8.8%
ABBOTINDIA	23.9%	59,280	3.2%
UBL	20.2%	1,060,400	0.6%
LTI	15.3%	1,284,150	1.9%
BHARATFORG	15.3%	9,316,000	-3.1%
JKCEMENT	15.0%	549,000	4.4%
ALKEM	14.5%	330,600	-0.9%
BHEL	11.4%	125,968,500	-4.2%
COFORGE	9.7%	897,000	3.1%
MFSL	9.5%	2,566,850	-2.2%
HINDALCO	9.0%	29,821,275	6.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-10.9%	1,340,750	5.6%
DEEPAKNTR	-9.2%	2,299,250	1.1%
NAVINFLUOR	-8.5%	380,325	0.0%
GUJGASLTD	-8.1%	4,438,750	0.7%
MANAPPURAM	-8.1%	40,422,000	7.2%
GNFC	-7.5%	9,074,000	-1.6%
CUMMINSIND	-6.8%	2,399,400	0.0%
TATAMOTORS	-6.0%	64,260,375	2.4%
CROMPTON	-5.8%	5,368,500	2.3%
TVSMOTOR	-4.8%	5,343,100	-0.6%
BRITANNIA	-4.5%	1,830,600	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	9,597,695	154,897	1,615
HINDALCO	30,135,088	136,042	456
ICICIBANK	12,641,308	113,256	895
RELIANCE	4,173,395	109,521	2,619
HDFC	3,589,891	95,574	2,662
BHARTIARTL	10,406,576	85,384	822
TATAMOTORS	17,996,083	78,090	434
SBIN	12,957,268	77,236	593
ADANIANT	1,803,092	72,761	4,023

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	260	CE	1.4	248	11,184,600
COALINDIA	265	CE	0.8	248	10,432,800
HEROMOTOCO	2,700	CE	34.6	2,684	672,000
ONGC	140	CE	3.0	140	8,766,450
NTPC	180	CE	0.9	172	12,500,100
ITC	360	CE	1.9	349	16,494,400
EICHERMOT	3,700	CE	18.6	3,505	809,725
COALINDIA	280	CE	0.3	248	7,253,400
EICHERMOT	3,800	CE	11.1	3,505	787,675
ONGC	145	CE	1.4	140	7,107,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	PE	2.6	248	4,548,600
LUPIN	700	PE	1.8	763	822,800
COALINDIA	250	PE	6.3	248	3,645,600
BANKBARODA	160	PE	2.3	164	9,172,800
LUPIN	740	PE	5.7	763	719,950
COALINDIA	245	PE	4.0	248	3,372,600
ONGC	135	PE	1.6	140	3,418,800
AUROPHARMA	450	PE	4.2	489	1,209,000
ONGC	140	PE	3.6	140	3,187,800
BANKBARODA	150	PE	0.6	164	7,564,050

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	510	CE	479,450	8820%	1.1
SUNTV	500	CE	651,000	5325%	12.1
SUNTV	520	CE	861,000	2396%	5.1
POWERGRID	205	CE	178,200	1550%	8.9
HINDUNILVR	2,460	CE	101,100	1505%	42.0
HINDUNILVR	2,480	CE	121,800	1253%	31.6
BIOCON	340	CE	142,600	1140%	0.7
UBL	1,740	CE	230,400	1100%	21.4
POWERGRID	212	CE	361,800	793%	3.8
BHEL	73	CE	4,378,500	658%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNTV	460	PE	106,500	3450%	1.5
HINDALCO	460	PE	432,150	2580%	13.0
JINDALSTEL	520	PE	181,250	1971%	14.8
MANAPPURAM	114	PE	360,000	1900%	2.5
ZEEL	215	PE	120,000	1900%	0.3
NAUKRI	4,300	PE	108,625	1638%	90.1
EXIDEIND	162	PE	111,600	1450%	0.4
NATIONALUM	78	PE	471,750	1288%	1.8
HINDALCO	445	PE	640,700	1224%	6.5
HINDALCO	450	PE	1,880,175	1140%	8.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,600	CE	28,909	15.1
HDFCBANK	1,640	CE	27,315	16.4
NAUKRI	4,400	CE	26,181	113.4
RELIANCE	2,700	CE	25,281	14.0
HDFCBANK	1,620	CE	24,653	25.3
HINDALCO	450	CE	24,300	14.7
NAUKRI	4,500	CE	23,702	71.0
RELIANCE	2,640	CE	22,203	34.1
NAUKRI	4,300	CE	19,405	168.9
HDFCBANK	1,600	CE	18,731	36.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,600	PE	19,642	17.2
RELIANCE	2,600	PE	16,301	26.6
HINDALCO	450	PE	10,174	8.3
RELIANCE	2,620	PE	10,035	35.8
HDFCBANK	1,620	PE	9,912	25.9
NAUKRI	4,000	PE	9,366	26.2
NAUKRI	4,300	PE	9,217	90.1
NAUKRI	4,200	PE	9,070	58.1
INFY	1,560	PE	8,867	9.5
HDFCBANK	1,580	PE	8,456	11.0

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.

FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan Head of Research shrikant.chouhan@kotak.com +91 22 6218 5408	Arun Agarwal Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	Amit Agarwal, CFA Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	Hemali Dhame Banking & Finance Hemali.Dhame@kotak.com +91 22 6218 6433
Jatin Damania Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	Purvi Shah Pharmaceuticals purvi.shah@kotak.com +91 22 6218 6432	Rini Mehta Research Associate rini.mehta@kotak.com +91 22 6218 6433	K. Kathirvelu Support Executive k.kathirvelu@kotak.com +91 22 6218 6427
Sumit Pokharna Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	Pankaj Kumar Construction, Capital Goods & Midcaps pankajr.kumar@kotak.com +91 22 6218 6434		

TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

Shrikant Chouhan shrikant.chouhan@kotak.com +91 22 6218 5408	Amol Athawale amol.athawale@kotak.com +91 20 6620 3350	Sayed Haider Research Associate sayed.haider@kotak.com +91 22 62185498
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DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

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
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Details of	Contact Person	Address	Contact No.	Email Id
Customer care/ Client Servicing	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	service.securities@kotak.com ks.escalation@kotak.com
Head of Customer care/ Client Servicing	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	ks.servicehead@kotak.com
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	ks.compliance@kotak.com
CEO	Mr. Jaideep Hansraj	Kotak Towers, 8th Floor, Building No.21, Infinity Park, Off Western Express Highway, Malad (East), Mumbai, Maharashtra - 400097.	022-42858301	ceo.ks@kotak.com