

**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	17,731	10,186,050	8,797,200	13.45	1.09	<b>17380</b>
PREVIOUS	17,826	10,384,850	9,479,100	9.65	1.21	
% CHANGE	-0.53%	-1.91%	-7.19%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and continued to trade with a negative bias through the day.
- Nifty lost 97 points to close at 17718.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 18100CE and in 17700PE.
- PCR OI stands at 1.09 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 17380.

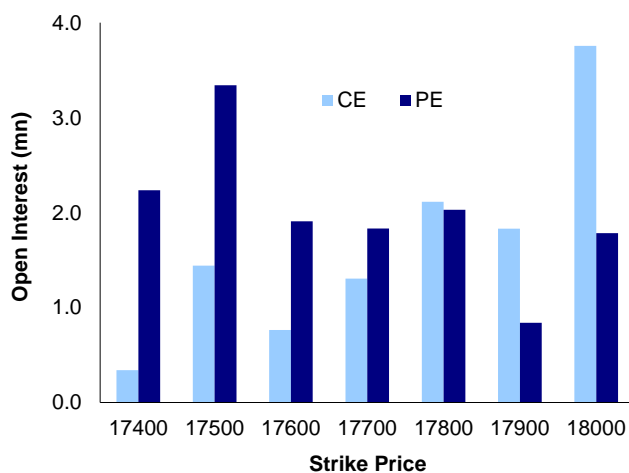
### NIFTY LEVELS

17380    17507    17650    17780    17945    18080

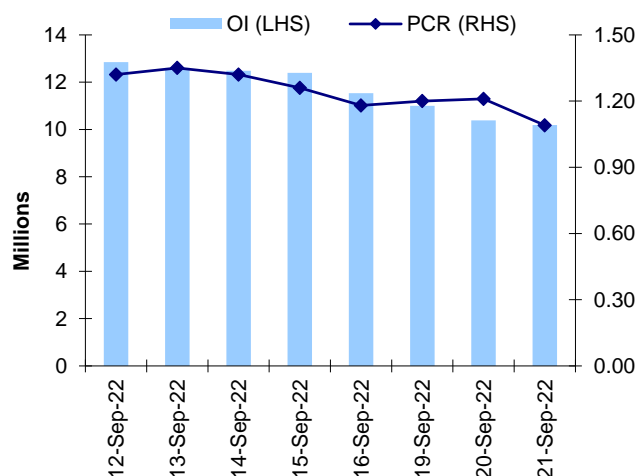
### Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is 1,252,624 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	24.8%	7,444,125	-2.3%
CUB	15.5%	9,860,000	1.0%
HONAUT	12.9%	17,940	1.5%
MGL	11.3%	3,453,600	-1.4%
GUJGASLTD	8.3%	7,103,750	0.8%
DIXON	7.7%	642,875	0.0%
ITC	7.7%	88,224,000	1.5%
CUMMINSIND	7.4%	3,600,000	1.6%
INDUSTOWER	7.0%	16,074,800	-1.2%
SHREECEM	6.9%	526,200	-5.2%
ABFRL	6.8%	10,020,400	1.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	-6.7%	7,315,000	-1.3%
METROPOLIS	-6.2%	1,067,400	1.1%
ASTRAL	-5.8%	1,381,600	-2.6%
INDIACEM	-5.0%	13,696,700	-3.3%
ESCORTS	-4.5%	1,781,450	-0.5%
POWERGRID	-4.3%	39,436,200	-2.4%
M&M	-3.9%	10,845,100	0.3%
BANDHANBNK	-3.5%	27,363,600	-1.4%
CHAMBLFERT	-3.1%	6,177,000	-2.2%
COALINDIA	-3.0%	34,440,000	0.7%
SBILIFE	-2.9%	5,358,750	-0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	48,990,918	269,564	541
ADANIENT	6,089,846	224,493	3,640
RELIANCE	4,249,172	106,879	2,510
ICICIBANK	8,917,640	81,433	915
BHARTIARTL	9,966,193	78,351	780
ACC	2,989,063	77,590	2,531
ITC	20,992,080	71,496	341
HDFCBANK	4,536,152	68,748	1,518
TCS	2,253,818	67,876	3,001

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	0.6	232	13,188,000
HEROMOTOCO	2,900	CE	15.2	2,779	984,000
POWERGRID	235	CE	0.6	227	15,006,600
HEROMOTOCO	3,000	CE	6.3	2,779	892,500
NTPC	170	CE	1.6	169	23,558,100
ONGC	140	CE	0.7	131	11,777,150
ONGC	135	CE	1.5	131	9,490,250
M&M	1,340	CE	12.1	1,307	2,232,300
M&M	1,320	CE	19.8	1,307	2,230,200
COALINDIA	240	CE	1.5	232	6,715,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	3.4	232	3,960,600
ONGC	130	PE	2.6	131	4,134,900
LT	1,900	PE	29.8	1,902	805,800
SBIN	550	PE	2.8	570	4,228,500
NTPC	170	PE	2.6	169	4,998,900
ACC	2,300	PE	10.6	2,537	306,000
ITC	330	PE	1.1	342	5,497,600
CIPLA	1,000	PE	3.5	1,068	523,900
WIPRO	400	PE	8.5	401	2,158,000
ACC	2,400	PE	27.4	2,537	286,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	109	CE	570,000	2400%	2.3
GAIL	89	CE	201,300	2100%	1.9
AMBUJACEM	630	CE	235,800	2083%	2.4
AMBUJACEM	640	CE	189,000	1400%	1.9
IBULHSGFIN	132	CE	116,000	480%	2.8
COLPAL	1,620	CE	177,450	457%	23.2
CUMMINSIND	1,280	CE	377,400	424%	28.7
IBULHSGFIN	125	CE	644,000	347%	5.2
IOC	68	CE	263,250	286%	1.2
MARICO	545	CE	424,800	281%	7.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	107	PE	786,600	590%	1.6
ITC	342	PE	595,200	377%	5.4
IEEX	137	PE	375,000	270%	1.0
CUB	185	PE	355,000	255%	4.9
ITC	337	PE	1,513,600	243%	3.0
ITC	345	PE	921,600	239%	6.9
DABUR	555	PE	143,750	219%	5.8
CUB	165	PE	210,000	180%	0.6
MARICO	530	PE	315,600	180%	8.0
MARICO	525	PE	180,000	163%	6.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	23,330	14.2
RELIANCE	2,540	CE	22,462	31.9
ITC	340	CE	21,261	6.1
RELIANCE	2,500	CE	19,281	50.4
BAJFINANCE	7,700	CE	18,715	174.8
INFY	1,400	CE	17,678	24.7
APOLLOHOSP	4,700	CE	17,310	82.8
ITC	350	CE	16,854	2.4
CIPLA	1,100	CE	16,372	10.0
RELIANCE	2,520	CE	15,981	40.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	18,456	38.3
ADANIANT	3,500	PE	14,150	78.4
ACC	2,600	PE	11,368	118.1
ACC	2,500	PE	11,337	62.4
ADANIANT	3,600	PE	10,933	118.6
ADANIANT	3,000	PE	10,577	12.3
TCS	3,000	PE	10,502	56.6
INFY	1,380	PE	9,856	32.8
ADANIANT	3,400	PE	9,637	51.4
ADANIANT	3,700	PE	8,458	169.2

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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
<b>Customer care/ Client Servicing</b>	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
<b>Head of Customer care/ Client Servicing</b>	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
<b>Compliance Officer</b>	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
<b>CEO</b>	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