

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	18,192	9,621,550	6,310,950	33.2	0.64	18075
PREVIOUS	18,356	10,783,000	8,353,400	48.9	0.73	
% CHANGE	-0.89%	-10.77%	-24.45%	-	-	

OUTLOOK

Nifty

- Nifty opened gap down and continued to trade lower through the day.
- Nifty lost 147 points to close at 18159.
- OI concentration seen in 18300CE and 18000PE.
- Addition witnessed in 18200CE and Reduction in 18300PE.
- PCR OI stands at 0.64 compared to 0.73 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18108 18230 18348 18500 18680

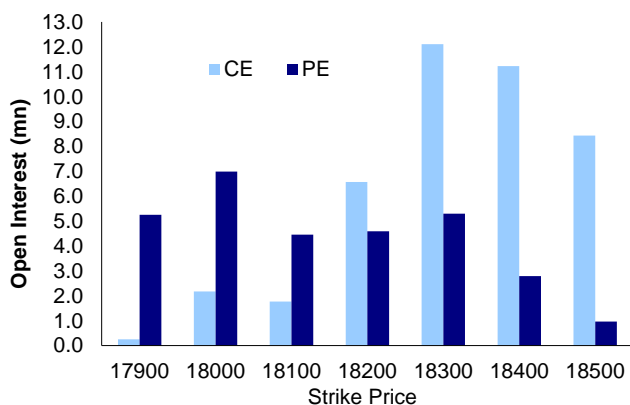
Stocks

- **Sector:** Most sectors trade in the red.
- Market wide open interest is 1,265,839Cr.

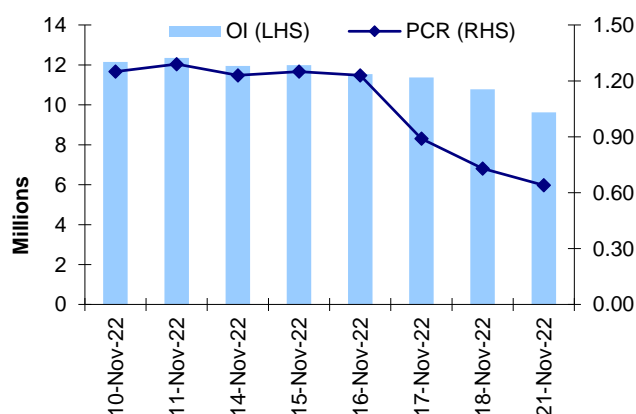
Recommendations

- DERIVATIVES MIDTERM – BUY JUSTDIAL @ 570,604.05 SL 515 TGT 800,900
- DERIVATIVES MIDTERM – BUY LICHSGFIN @ 370,384.50 SL 337 TGT 450,500

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	61.0%	1,914,000	8.1%
POLYCAB	23.1%	1,570,200	-0.1%
LTI	14.6%	1,419,900	-2.6%
NMDC	14.5%	34,000,200	3.7%
SIEMENS	13.2%	1,953,600	-0.9%
IDEA	12.2%	698,670,000	0.6%
UBL	10.7%	1,054,000	-0.5%
FEDERALBNK	8.2%	86,145,000	-0.2%
BHARTIARTL	7.6%	46,062,650	1.7%
ABB	7.0%	1,599,000	-0.3%
CIPLA	6%	9,403,550	0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRF	-31.8%	38,350	1.1%
RAMCOCEM	-23.1%	4,712,400	1.4%
GSPL	-19.2%	4,177,500	-0.9%
AARTIIND	-18.4%	3,415,300	2.4%
MINDTREE	-18.2%	1,856,600	-2.2%
PNB	-16.1%	235,680,000	3.8%
HDFCAMC	-15.9%	1,646,400	0.9%
METROPOLIS	-15.2%	1,121,400	-0.1%
LTTS	-14.4%	1,042,400	0.1%
MUTHOOTFIN	-11.6%	7,870,425	-0.2%
AUBANK	-10.6%	8,254,000	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	9,245,704	85,191	921
PNB	172,492,290	81,335	48
RELIANCE	2,949,108	75,387	2,551
HDFC	2,763,479	72,538	2,619
HDFCBANK	4,172,408	66,647	1,597
AXISBANK	7,209,207	62,446	870
TATASTEEL	58,404,309	61,552	104
ADANIANT	1,492,003	59,365	4,002
M&M	4,120,736	50,139	1,218

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	138	CE	0.4	136	12,685,750
HEROMOTOCO	2,700	CE	7.9	2,677	529,200
EICHERMOT	3,600	CE	3.0	3,391	650,475
HEROMOTOCO	2,800	CE	1.5	2,677	481,200
DRREDDY	4,500	CE	8.1	4,363	363,875
HEROMOTOCO	2,750	CE	2.7	2,677	445,200
M&M	1,300	CE	1.0	1,222	2,216,900
TECHM	1,100	CE	1.3	1,043	1,973,400
EICHERMOT	3,700	CE	1.8	3,391	513,100
EICHERMOT	3,800	CE	1.2	3,391	503,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	133	PE	0.4	136	5,055,050
HEROMOTOCO	2,700	PE	30.7	2,677	194,400
HEROMOTOCO	2,650	PE	7.4	2,677	186,000
BANKBARODA	160	PE	1.1	162	6,230,250
HEROMOTOCO	2,600	PE	2.2	2,677	150,000
SBIN	580	PE	0.8	599	4,185,000
HINDALCO	420	PE	1.2	431	1,540,475
DRREDDY	4,400	PE	60.2	4,363	113,500
MARUTI	8,500	PE	3.9	8,893	189,100
DRREDDY	4,300	PE	16.7	4,363	102,125

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	2,260	CE	160,050	9600%	8.7
ESCORTS	2,220	CE	146,025	3985%	18.9
ESCORTS	2,240	CE	162,250	2465%	13.2
TVSMOTOR	1,060	CE	165,200	1715%	9.3
JUBLFOOD	540	CE	315,000	1475%	5.9
BAJFINANCE	6,700	CE	168,250	1102%	70.7
ESCORTS	2,400	CE	116,325	605%	1.7
ESCORTS	2,180	CE	151,800	463%	36.8
ITC	335	CE	627,200	403%	4.4
RELIANCE	2,560	CE	730,750	341%	18.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	2,100	PE	540,650	6242%	6.4
ESCORTS	2,080	PE	135,850	6075%	4.4
ESCORTS	2,060	PE	138,325	3769%	3.0
ESCORTS	2,040	PE	136,950	2521%	2.1
MFSL	630	PE	100,100	570%	2.6
GSPL	220	PE	457,500	408%	0.5
BEL	65	PE	256,500	309%	0.1
NMDC	117	PE	160,800	300%	3.0
BHARTIARTL	860	PE	210,900	296%	10.5
ESCORTS	2,000	PE	315,150	273%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ESCORTS	2,200	CE	54,907	26.7
BAJFINANCE	6,700	CE	27,733	70.7
RELIANCE	2,600	CE	24,841	6.9
BAJFINANCE	6,800	CE	23,358	34.1
MARUTI	9,000	CE	22,192	37.9
ADANIANT	4,000	CE	22,174	48.1
MARUTI	8,900	CE	20,789	71.4
ADANIANT	4,200	CE	19,378	6.6
ESCORTS	2,100	CE	18,910	98.5
RELIANCE	2,560	CE	18,335	18.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	6,600	PE	27,534	34.9
BAJFINANCE	6,500	PE	18,770	17.7
RELIANCE	2,500	PE	14,495	3.6
RELIANCE	2,560	PE	13,577	22.7
BAJFINANCE	6,700	PE	13,240	69.6
RELIANCE	2,540	PE	12,959	12.6
ADANIANT	3,900	PE	12,942	17.3
HDFCBANK	1,600	PE	11,564	12.9
ESCORTS	2,100	PE	11,221	6.4
MARUTI	8,800	PE	11,149	33.9

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. Sandeep Gupta	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