

**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	15,836	84,88,050	89,25,500	3.55	0.98	<b>15870</b>
PREVIOUS	15,712	98,86,050	98,76,100	13.3	1.00	
% CHANGE	0.78%	-14.14%	-9.63%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and tested 15900 levels.
- Nifty added 132 points to close at 15832.
- OI concentration seen in 16000CE and 15000PE.
- Addition witnessed in 15000PE and Reduction in 15700CE.
- PCR OI stands at 0.98 compared to 1.00 in the previous trading session.
- Nifty to trade with a resistance of 15870.

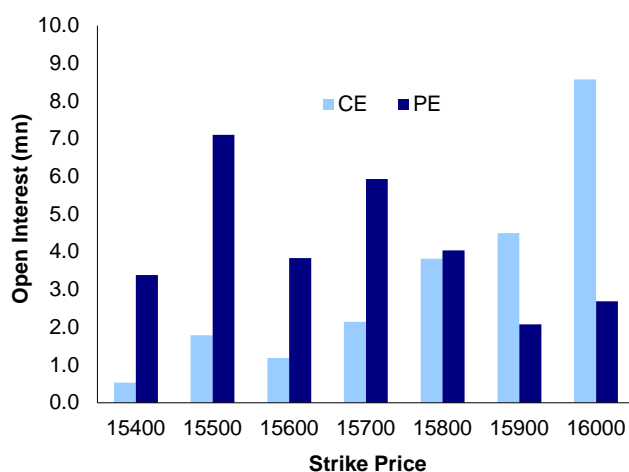
### NIFTY LEVELS

15044    15174    15480    15700    15870    16005

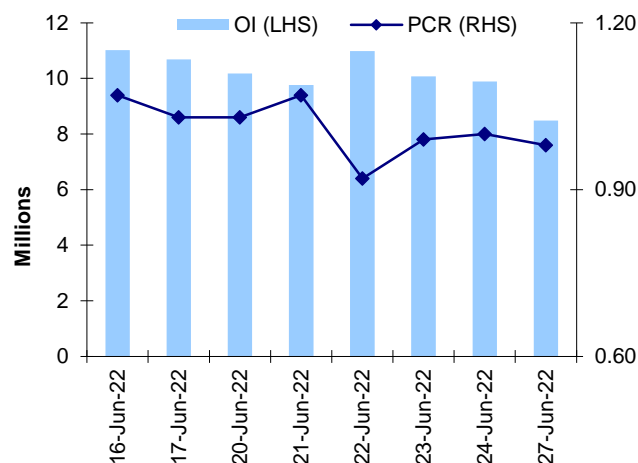
### Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is 964,337Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	25.2%	10,23,950	2.5%
CUB	18.9%	1,35,99,600	7.8%
ABB	17.5%	8,44,750	0.1%
POLYCAB	15.2%	8,45,700	1.8%
ONGC	12.5%	5,53,55,300	3.0%
GNFC	11.9%	37,44,000	4.5%
IDFC	10.5%	12,09,30,000	1.0%
EICHERMOT	10.3%	35,69,650	-1.0%
M&M	9.5%	1,76,30,900	1.0%
ASHOKLEY	9.1%	4,16,39,000	0.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APLLTD	-28.9%	6,66,400	3.1%
BOSCHLTD	-14.2%	1,07,150	2.3%
AUBANK	-13.9%	68,95,000	1.6%
HINDCOPPER	-10.8%	1,41,34,100	2.3%
IRCTC	-10.4%	1,37,91,750	2.8%
IOC	-9.3%	4,96,73,000	1.0%
HEROMOTOCO	-8.9%	39,09,600	-0.2%
NAVINFLUOR	-8.5%	4,77,675	1.8%
LALPATHLAB	-8.2%	13,33,875	3.8%
COFORGE	-7.8%	5,51,750	3.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	71,41,493	1,79,381	2,493
MARUTI	9,21,090	78,103	8,449
BAJAJ-AUTO	18,19,576	70,314	3,861
M&M	63,16,257	68,403	1,083
TCS	20,37,686	67,897	3,315
HDFCBANK	49,02,082	66,797	1,356
TATASTEEL	72,81,473	63,378	868
HDFC	27,81,655	61,242	2,194
ICICIBANK	82,85,225	59,664	717

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,900	CE	11.6	3,701	6,47,500
BAJAJ-AUTO	4,000	CE	6.2	3,701	5,87,500
ONGC	140	CE	2.6	141	1,00,87,000
BPCL	320	CE	1.2	316	21,25,800
ASIANPAINT	3,100	CE	2.3	2,824	5,99,550
RELIANCE	2,800	CE	0.9	2,498	30,67,500
M&M	1,100	CE	4.9	1,074	19,60,000
ASIANPAINT	3,000	CE	4.7	2,824	5,25,300
BAJAJ-AUTO	3,800	CE	22.1	3,701	2,74,000
ITC	275	CE	0.9	270	1,04,86,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	1.0	2,753	12,11,400
ACC	2,100	PE	7.5	2,120	5,09,250
MARUTI	8,000	PE	13.6	8,447	3,26,400
BAJAJ-AUTO	3,500	PE	8.1	3,701	1,87,000
BAJAJ-AUTO	3,600	PE	19.3	3,701	1,70,250
HEROMOTOCO	2,600	PE	4.9	2,753	2,41,800
AMBUJACEM	360	PE	0.4	365	47,91,000
HEROMOTOCO	2,700	PE	16.2	2,753	2,14,500
M&M	1,050	PE	2.6	1,074	10,31,100
HEROMOTOCO	2,500	PE	2.1	2,753	2,06,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RAIN	155	CE	8,65,000	918%	1.0
CUB	137	CE	2,34,600	886%	2.3
GODREJCP	810	CE	2,11,500	629%	3.7
HDFC	2,220	CE	7,58,400	420%	14.5
SAIL	71	CE	33,34,500	328%	1.2
SBICARD	790	CE	2,50,000	307%	5.3
APOLLOTYRE	192	CE	2,67,500	257%	1.4
COALINDIA	197	CE	20,95,800	256%	0.2
M&M	1,180	CE	1,53,300	196%	0.5
M&M	1,150	CE	5,99,900	170%	1.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	810	PE	1,24,500	6125%	14.8
IOC	109	PE	7,99,500	392%	0.6
CUB	135	PE	6,39,200	370%	1.6
IDFCFIRSTB	32	PE	69,37,500	356%	0.5
MARUTI	8,400	PE	1,17,500	329%	77.3
FEDERALBNK	92	PE	14,40,000	324%	1.5
PFC	104	PE	4,03,000	282%	0.9
BHEL	47	PE	39,58,500	281%	1.2
APOLLOTYRE	187	PE	1,27,500	240%	2.8
NBCC	26	PE	6,84,000	235%	0.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,500	CE	31,989	73.3
BAJFINANCE	5,700	CE	28,763	49.1
RELIANCE	2,600	CE	27,930	5.4
RELIANCE	2,540	CE	24,679	15.1
TATASTEEL	880	CE	24,009	9.3
BAJFINANCE	5,800	CE	22,450	24.7
RELIANCE	2,520	CE	20,760	21.8
TCS	3,400	CE	20,452	9.1
BAJAJ-AUTO	3,900	CE	20,174	11.6
INFY	1,500	CE	18,999	7.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	27,655	33.1
TCS	3,300	PE	16,269	26.1
MARUTI	8,400	PE	13,419	77.3
TATASTEEL	860	PE	12,554	11.0
RELIANCE	2,520	PE	11,268	44.1
BAJFINANCE	5,600	PE	10,785	69.9
INFY	1,460	PE	10,468	7.6
SBIN	460	PE	9,955	3.8
HINDALCO	330	PE	9,084	5.6
MARUTI	8,300	PE	8,933	46.2

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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
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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