

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 | 17,789 | 10,935,300 | 11,376,800 | 53.2 | 1.35 | 17500 |
| PREVIOUS | 17,655 | 7,402,750 | 7,873,050 | -1.05 | 0.78 | |
| % CHANGE | 0.76% | 47.72% | 44.50% | - | - | |

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty added 80 points to close at 17736.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 17700CE and in 17500PE.
- PCR OI stands at 1.35.
- Nifty to trade with a support of 17500.

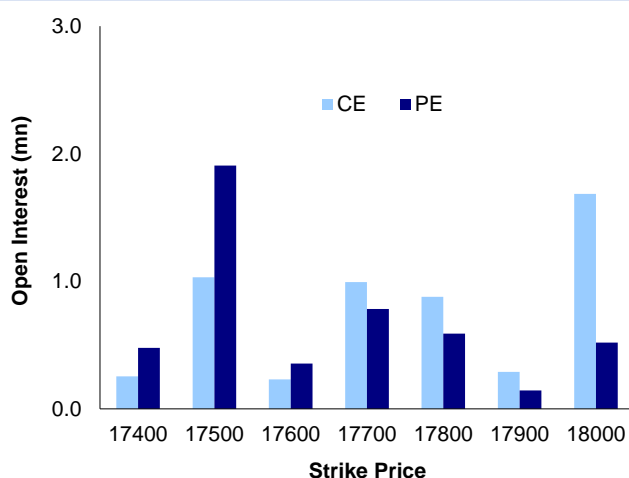
NIFTY LEVELS

16800 17020 17160 17340 17500 17780

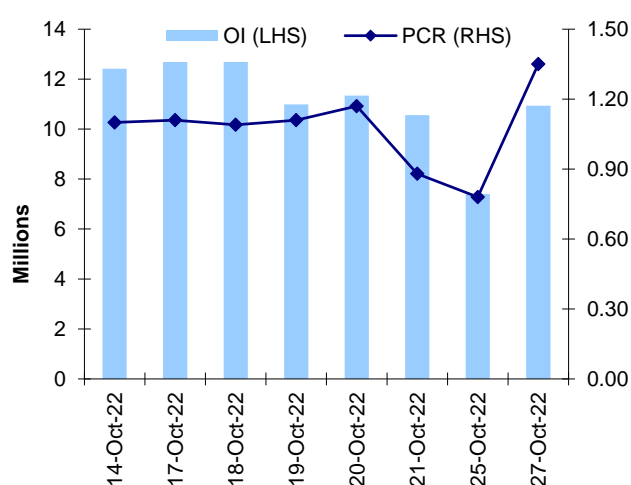
Stocks

- **Sector:** Metals and Realty stocks traded positive.
- Market wide open interest is 683,755Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| CUMMINSIND | 78.0% | 3,089,400 | 2.1% |
| OFSS | 56.7% | 551,200 | -0.3% |
| ESCORTS | 55.4% | 1,035,100 | 0.9% |
| BALRAMCHIN | 55.4% | 8,131,200 | 0.0% |
| NATIONALUM | 55.1% | 66,601,750 | 2.4% |
| TATASTEEL | 52.1% | 208,101,250 | 3.0% |
| CHAMBLFERT | 41.1% | 5,737,500 | -0.8% |
| PEL | 40.5% | 5,049,825 | 2.2% |
| ABBOTINDIA | 40.2% | 52,600 | 2.2% |
| INTELLECT | 40.0% | 1,721,250 | 1.3% |
| BPCL | 38.9% | 15,894,000 | 1.0% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|----------|--------|-------------|---------------|
| BHEL | -4.9% | 123,501,000 | 2.5% |
| TVSMOTOR | -1.5% | 5,482,400 | -2.8% |
| SHREECEM | -1.1% | 294,250 | 1.0% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| ICICIBANK | 16,080,842 | 148,959 | 924 |
| RELIANCE | 5,774,775 | 141,414 | 2,451 |
| HDFCBANK | 7,968,638 | 116,175 | 1,454 |
| AXISBANK | 11,967,044 | 109,159 | 915 |
| HDFC | 3,857,960 | 91,883 | 2,383 |
| KOTAKBANK | 4,593,492 | 85,776 | 1,865 |
| SBIN | 13,613,533 | 79,055 | 580 |
| TATASTEEL | 74,349,009 | 77,223 | 104 |
| TCS | 2,438,421 | 77,084 | 3,157 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| DRREDDY | 4,500 | CE | 156.3 | 4,504 | 202,375 |
| ITC | 350 | CE | 7.3 | 348 | 7,001,600 |
| WIPRO | 400 | CE | 5.7 | 384 | 3,124,000 |
| SBIN | 580 | CE | 23.9 | 583 | 4,359,000 |
| RELIANCE | 2,500 | CE | 48.9 | 2,465 | 2,496,500 |
| RELIANCE | 2,600 | CE | 20.5 | 2,465 | 2,437,250 |
| HINDUNILVR | 2,600 | CE | 26.0 | 2,510 | 597,300 |
| ITC | 360 | CE | 3.9 | 348 | 5,232,000 |
| INDUSINDBK | 1,200 | CE | 21.9 | 1,150 | 1,826,100 |
| AXISBANK | 900 | CE | 38.0 | 918 | 2,504,400 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| AXISBANK | 850 | PE | 7.8 | 918 | 3,109,200 |
| AXISBANK | 800 | PE | 3.4 | 918 | 3,058,800 |
| AXISBANK | 900 | PE | 20.3 | 918 | 2,480,400 |
| HINDUNILVR | 2,500 | PE | 53.1 | 2,510 | 380,100 |
| ITC | 340 | PE | 4.6 | 348 | 3,123,200 |
| HINDUNILVR | 2,400 | PE | 20.1 | 2,510 | 315,000 |
| AXISBANK | 880 | PE | 14.0 | 918 | 1,575,600 |
| TATAMOTORS | 400 | PE | 12.8 | 410 | 2,379,750 |
| ASIANPAINT | 3,000 | PE | 56.0 | 3,062 | 236,600 |
| SBIN | 550 | PE | 9.0 | 583 | 2,088,000 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| RBLBANK | 152 | CE | 870,000 | 5700% | 3.0 |
| GMRINFRA | 41 | CE | 1,282,500 | 5600% | 0.7 |
| BEL | 108 | CE | 501,600 | 4300% | 4.6 |
| JSWSTEEL | 790 | CE | 103,950 | 3750% | 2.4 |
| HINDPETRO | 260 | CE | 202,500 | 3650% | 0.1 |
| DABUR | 580 | CE | 157,500 | 2420% | 4.5 |
| NATIONALUM | 73 | CE | 289,000 | 2167% | 2.7 |
| ICICIPRULI | 500 | CE | 100,500 | 2133% | 20.3 |
| NTPC | 195 | CE | 125,400 | 2100% | 0.5 |
| NATIONALUM | 95 | CE | 170,000 | 1900% | 0.1 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| HINDPETRO | 260 | PE | 202,500 | 7400% | 48.0 |
| IGL | 420 | PE | 155,375 | 5550% | 11.6 |
| NATIONALUM | 72 | PE | 182,750 | 4200% | 3.2 |
| AXISBANK | 1,000 | PE | 235,200 | 3820% | 86.5 |
| RBLBANK | 140 | PE | 300,000 | 2900% | 9.4 |
| NATIONALUM | 95 | PE | 246,500 | 2800% | 22.4 |
| ZEEL | 255 | PE | 132,000 | 2100% | 5.3 |
| BEL | 107 | PE | 250,800 | 2100% | 3.4 |
| DABUR | 540 | PE | 190,000 | 1800% | 9.8 |
| NTPC | 167 | PE | 102,600 | 1700% | 3.7 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 2,500 | CE | 10,637 | 48.9 |
| TITAN | 2,800 | CE | 7,439 | 56.0 |
| RELIANCE | 2,600 | CE | 7,117 | 20.5 |
| MARUTI | 9,000 | CE | 6,697 | 335.3 |
| TATASTEEL | 105 | CE | 5,956 | 4.5 |
| LT | 2,000 | CE | 5,487 | 42.9 |
| MARUTI | 9,500 | CE | 5,297 | 132.1 |
| VEDL | 290 | CE | 5,205 | 13.5 |
| DRREDDY | 4,500 | CE | 5,141 | 156.3 |
| RBLBANK | 140 | CE | 4,962 | 6.7 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| BAJFINANCE | 7,000 | PE | 5,635 | 236.5 |
| RELIANCE | 2,400 | PE | 5,056 | 35.1 |
| INFY | 1,500 | PE | 3,957 | 24.7 |
| RELIANCE | 2,500 | PE | 3,446 | 82.7 |
| AXISBANK | 900 | PE | 3,159 | 20.3 |
| RELIANCE | 2,300 | PE | 2,937 | 13.5 |
| SBIN | 580 | PE | 2,860 | 20.2 |
| HINDUNILVR | 2,500 | PE | 2,761 | 53.1 |
| HDFCBANK | 1,460 | PE | 2,715 | 30.3 |
| RELIANCE | 2,440 | PE | 2,648 | 50.8 |

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 |
|---|---|--|

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 |