

**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	15,848	77,95,350	92,01,350	-2.3	0.91	<b>15870</b>
PREVIOUS	15,836	84,88,050	89,25,500	3.55	0.98	
% CHANGE	0.08%	-8.16%	3.09%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and remained volatile before closing flat.
- Nifty added 18 points to close at 15850.
- OI concentration seen in 16000CE and 15000PE.
- Addition witnessed in 15800PE and in 16300CE.
- PCR OI stands at 0.91 compared to 0.98 in the previous trading session.
- Nifty to trade with a resistance of 15870.

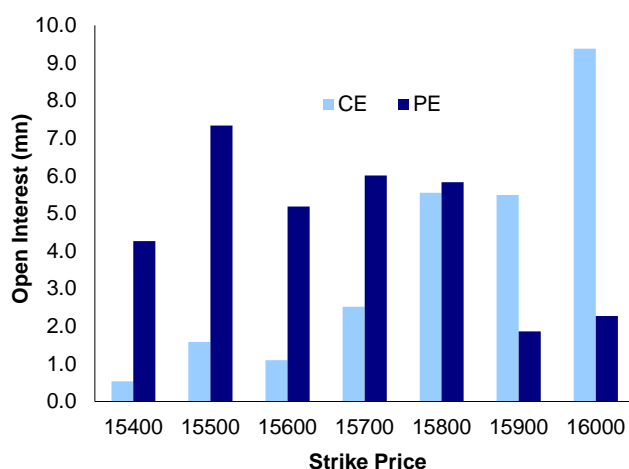
### NIFTY LEVELS

15044    15174    15480    15700    15870    16005

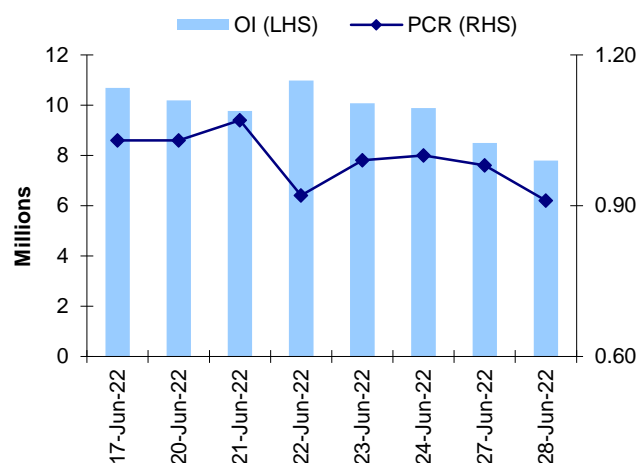
### Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide open interest is 1,030,957Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	20.7%	56,14,500	-5.2%
ASTRAL	11.2%	6,77,875	-3.8%
NTPC	9.8%	9,63,30,000	0.1%
POLYCAB	9.6%	9,26,700	-1.0%
ICICIPRULI	9.5%	75,15,750	-0.8%
IEX	9.3%	4,75,61,250	-4.4%
KOTAKBANK	9.1%	1,69,13,600	-1.3%
GNFC	7.4%	40,19,600	-1.2%
ABB	7.2%	9,05,750	-0.3%
ASHOKLEY	7.2%	4,46,39,500	2.6%

## 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	62,63,867	1,57,583	2,528
M&M	1,10,20,641	1,22,238	1,112
ONGC	5,43,87,675	79,906	149
TATASTEEL	84,64,733	73,969	879
AXISBANK	1,07,11,123	68,480	642
TITAN	33,97,585	66,953	1,968
HDFCBANK	48,85,287	65,685	1,346
HDFC	29,95,821	65,071	2,181
SBIN	1,32,61,290	61,370	464

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,900	CE	9.3	3,749	7,32,500
BAJAJ-AUTO	4,000	CE	4.1	3,749	4,73,000
ONGC	165	CE	0.3	149	1,64,01,000
ONGC	160	CE	0.5	149	1,62,35,450
COALINDIA	200	CE	0.2	186	61,44,600
ONGC	170	CE	0.2	149	1,05,49,000
ASIANPAINT	3,100	CE	1.0	2,724	6,58,050
BPCL	320	CE	1.7	318	25,11,000
ASIANPAINT	3,000	CE	1.6	2,724	5,40,450
ITC	275	CE	1.1	272	1,06,17,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,100	PE	4.0	2,128	5,31,250
MARUTI	8,000	PE	6.0	8,499	2,84,000
BAJAJ-AUTO	3,600	PE	5.9	3,749	1,78,250
COALINDIA	180	PE	0.6	186	27,88,800
HEROMOTOCO	2,600	PE	2.2	2,765	2,48,700
BAJAJ-AUTO	3,500	PE	1.8	3,749	1,47,000
SBIN	460	PE	2.0	464	43,32,000
BAJAJ-AUTO	3,400	PE	1.0	3,749	1,45,000
M&M	1,050	PE	0.5	1,105	12,45,300
HEROMOTOCO	2,700	PE	8.0	2,765	2,07,900

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CHAMBLFERT	270	CE	1,65,000	1275%	6.0
TVSMOTOR	870	CE	1,66,600	693%	0.7
GRANULES	285	CE	2,12,350	552%	1.7
STAR	355	CE	1,20,600	483%	5.9
TVSMOTOR	880	CE	1,16,200	337%	0.5
BANDHANBNK	270	CE	4,17,600	307%	9.2
STAR	370	CE	2,16,900	283%	2.0
ASIANPAINT	2,750	CE	2,25,300	253%	22.0
TITAN	1,950	CE	1,59,750	204%	37.6
TITAN	2,000	CE	5,81,625	203%	14.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	810	PE	1,02,200	7200%	8.0
ONGC	147	PE	10,97,250	533%	1.8
M&M	1,090	PE	3,10,100	507%	5.1
ONGC	142	PE	15,51,550	333%	0.6
M&M	1,100	PE	4,43,100	311%	8.9
ONGC	145	PE	26,87,300	262%	1.0
M&M	1,080	PE	6,26,500	220%	2.7
GRANULES	265	PE	1,02,300	214%	1.0
STAR	340	PE	2,10,600	208%	2.9
BANDHANBNK	265	PE	4,24,800	181%	1.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,540	CE	36,720	23.3
RELIANCE	2,520	CE	34,868	33.9
M&M	1,100	CE	27,405	14.2
M&M	1,120	CE	26,151	7.2
BAJFINANCE	5,800	CE	25,789	9.7
RELIANCE	2,600	CE	25,647	6.9
TATASTEEL	880	CE	25,445	12.3
ONGC	150	CE	24,446	2.2
RELIANCE	2,500	CE	22,315	47.1
MARUTI	8,500	CE	20,953	72.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	28,326	15.4
BAJFINANCE	5,500	PE	17,598	44.1
ASIANPAINT	2,700	PE	17,586	20.2
RELIANCE	2,480	PE	13,761	10.3
MARUTI	8,400	PE	13,509	39.8
TATASTEEL	860	PE	12,774	5.5
RELIANCE	2,520	PE	11,823	22.1
RELIANCE	2,460	PE	11,680	6.8
INFY	1,460	PE	11,207	4.5
SBIN	460	PE	10,586	2.0

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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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