

Sahaj Agrawal
sahaj.agrawal@kotak.com
+91 79 6607 2231

Malay Gandhi
malay.gandhi@kotak.com
+91 22 6218 6420

Prashanth Lal
prashanth.lalu@kotak.com
+91 22 6218 5497

Prasenjit Biswas, CMT, CFTe
prasenjit.biswas@kotak.com
+91 33 6625 9810

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	11,824	15,681,900	4,947,400	37.45	1.46	11350
PREVIOUS	11,728	15,491,700	3,398,000	37.75	1.29	
% CHANGE	0.82%	1.23%	45.60%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11700 levels and gained to close at all-time highs.
- Nifty added 96 points to close at 11787.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 11800PE and Reduction in 11700CE.
- PCR OI stands at 1.46 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 11350.

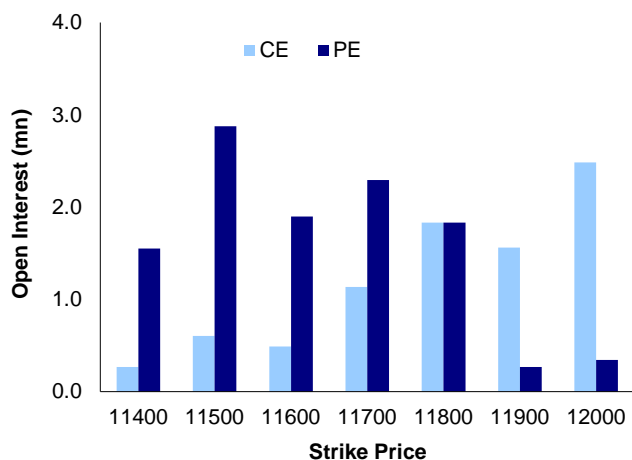
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

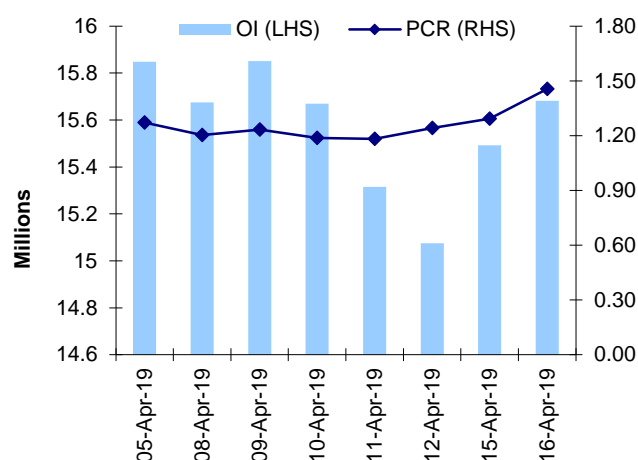
Stocks

- **Sector:-** Private banking stocks traded positive.
- Market wide open interest is seen at 353,118Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	13.6%	773,600	1.0%
COALINDIA	8.7%	37,140,400	0.6%
RELCAPITAL	7.8%	9,856,500	-7.2%
CUMMINSIND	7.8%	1,786,400	-2.2%
WIPRO	7.6%	35,187,200	-2.4%
BPCL	7.2%	10,688,400	-0.3%
CONCOR	7.0%	1,745,871	-0.2%
DLF	6.5%	48,760,400	-0.8%
INDIANB	5.1%	3,362,000	-1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	-21.9%	11,076,000	15.8%
DCBBANK	-13.7%	5,625,000	5.2%
TORNTPOWER	-12.6%	2,637,000	2.8%
UPL	-12.4%	11,916,000	0.4%
APOLLOHOSP	-9.0%	1,001,000	0.3%
IDEA	-8.5%	269,231,268	5.6%
JUSTDIAL	-8.2%	2,732,800	-0.7%
RELINFRA	-8.2%	9,466,600	0.0%
INFRADEL	-7.8%	5,170,000	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	5,771,952	123,378	2,132
RELIANCE	7,936,553	107,120	1,344
ICICIBANK	24,487,788	99,126	407
TATAMOTORS	41,653,657	95,652	231
WIPRO	20,367,059	57,743	281
AXISBANK	7,088,601	54,683	771
MARUTI	707,823	52,644	7,459
HDFCBANK	2,068,444	47,532	2,305
SBIN	14,940,726	47,332	316

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	290	CE	3.5	280	5,600,000
WIPRO	300	CE	1.6	280	5,142,400
SBIN	340	CE	0.8	317	9,393,000
LT	1,400	CE	14.7	1,386	952,875
BHEL	80	CE	0.8	77	5,587,500
BANKBARODA	135	CE	1.8	131	4,320,000
TATAPOWER	75	CE	0.6	72	5,517,000
INFY	800	CE	0.7	726	3,608,400
KOTAKBANK	1,400	CE	14.0	1,388	786,400
SBIN	330	CE	1.7	317	6,231,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.9	2,137	1,030,500
ICICIBANK	400	PE	3.3	408	6,338,750
TATAMOTORS	200	PE	0.4	232	4,168,000
AXISBANK	760	PE	5.6	774	1,860,000
TATAMOTORS	180	PE	0.2	232	3,502,000
SBIN	300	PE	1.1	317	4,638,000
MARUTI	7,000	PE	15.4	7,470	147,150
INFY	700	PE	2.1	726	2,310,000
TATAMOTORS	210	PE	0.7	232	3,012,000
WIPRO	280	PE	6.8	280	1,897,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,640	CE	322,800	13350%	12.9
INDIGO	1,620	CE	111,600	1140%	19.5
VGUARD	235	CE	504,000	546%	2.9
EXIDEIND	230	CE	1,964,000	461%	3.6
INDIGO	1,600	CE	224,400	442%	27.1
TVSMOTOR	530	CE	385,000	394%	6.1
COALINDIA	265	CE	248,600	223%	0.6
COALINDIA	270	CE	209,000	206%	0.4
WIPRO	280	CE	1,590,400	191%	7.1
ALBK	52	CE	221,000	183%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,500	PE	171,600	7050%	11.2
MOTHERSUMI	155	PE	270,750	459%	2.2
TCS	2,120	PE	136,500	457%	18.8
INDIGO	1,480	PE	102,000	336%	8.1
IDEA	18	PE	258,284	333%	0.9
CIPLA	570	PE	142,000	318%	12.6
DCBBANK	185	PE	234,000	300%	0.7
ADANIPTS	390	PE	160,000	276%	5.2
ICICIBANK	405	PE	599,500	257%	5.3
DCBBANK	195	PE	387,000	207%	2.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	CE	11,150	24.8
TCS	2,150	CE	10,645	20.6
TCS	2,200	CE	10,437	8.1
RELIANCE	1,400	CE	9,229	11.4
RELIANCE	1,380	CE	8,487	16.7
ICICIBANK	410	CE	7,937	5.3
TATAMOTORS	240	CE	7,772	2.9
TCS	2,100	CE	7,699	47.4
TATAMOTORS	230	CE	7,071	6.6
MARUTI	7,500	CE	6,606	91.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	PE	8,252	12.8
RELIANCE	1,320	PE	5,963	15.1
RELIANCE	1,340	PE	5,143	23.2
TATAMOTORS	220	PE	4,278	1.9
TCS	2,120	PE	4,065	18.8
ICICIBANK	400	PE	4,033	3.3
TATASTEEL	550	PE	3,680	7.9
RELIANCE	1,300	PE	3,627	9.4
TATAMOTORS	230	PE	3,360	5.1
TATAMOTORS	225	PE	3,289	3.1

RATING SCALE

- 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

Rusmik Oza Head of Research rusmik.oz@kotak.com +91 22 6218 6441	Arun Agarwal Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	Amit Agarwal Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	Cyndrella Carvalho Pharmaceuticals cyndrella.carvalho@kotak.com +91 22 6218 6426	Ledo Padinjarathala, CFA Research Associate ledo.padinjarathala@kotak.com +91 22 6218 7021
Sanjeev Zarbade Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	Ruchir Khare Cap. Goods & Cons. Durables ruchir.khare@kotak.com +91 22 6218 6431	Jatin Damania Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	Krishna Nain M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	K. Kathirvelu Support Executive k.kathirvelu@kotak.com +91 22 6218 6427
Teena Virmani Construction, Cement, Buildg Mat teena.virmani@kotak.com +91 22 6218 6432	Sumit Pokharna Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	Pankaj Kumar Midcap pankajr.kumar@kotak.com +91 22 6218 6434	Deval Shah Research Associate deval.shah@kotak.com +91 22 6218 6423	

TECHNICAL RESEARCH TEAM

Shrikant Chouhan shrikant.chouhan@kotak.com +91 22 6218 5408	Amol Athawale amol.athawale@kotak.com +91 20 6620 3350	Faisal Shaikh, FRM, CFTE Research Associate faisalf.shaikh@kotak.com +91 22 62185499	Siddhesh Jain Research Associate siddhesh.jain@kotak.com +91 22 62185498
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DERIVATIVES RESEARCH TEAM

Sahaj Agrawal sahaj.agrawal@kotak.com +91 79 6607 2231	Malay Gandhi malay.gandhi@kotak.com +91 22 6218 6420	Prashanth Lalu prashanth.lalu@kotak.com +91 22 6218 5497	Prasenjit Biswas, CMT, CFTE prasenjit.biswas@kotak.com +91 33 6625 9810
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