

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

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	17,715	1,07,43,700	1,33,81,350	44.3	1.14	17645
PREVIOUS	17,913	1,04,12,450	1,01,18,200	56.1	1.37	
% CHANGE	-1.10%	3.18%	32.25%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to stoop lower breaking 17700 levels.
- Nifty lost 185 points to close at 17671.
- OI concentration seen in 19000CE and 17000PE.
- Addition witnessed in 17800CE and 17700PE.
- PCR OI stands at 1.14 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17645.

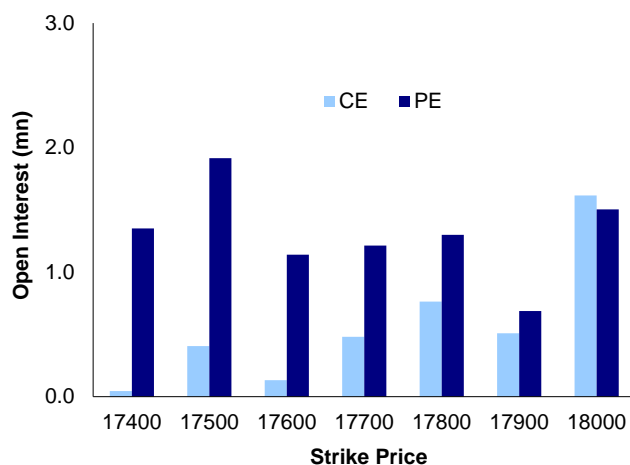
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

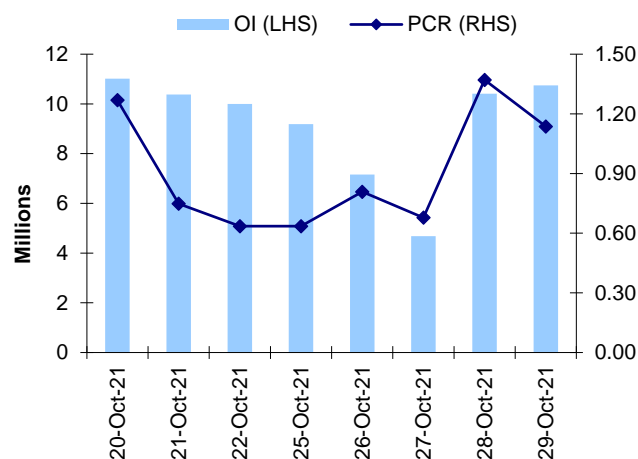
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 809,071Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	43.0%	1,17,15,750	-7.4%
BEL	31.7%	2,52,66,200	3.3%
IBULHSGFIN	30.4%	2,60,86,500	3.1%
NTPC	18.6%	4,28,29,800	-3.4%
NMDC	15.8%	8,04,80,400	6.4%
GODREJPROP	14.8%	21,17,700	-1.6%
JKCEMENT	13.6%	93,450	3.4%
RBLBANK	11.5%	3,10,82,200	-10.2%
EICHERMOT	8.9%	43,68,700	-1.7%
KOTAKBANK	8.9%	1,12,35,200	-3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-10.4%	2645400	0.1%
GUJGASLTD	-9.1%	4077500	4.7%
AUBANK	-7.5%	4235000	-0.9%
IGL	-6.6%	15873000	2.4%
LTTS	-6.0%	592400	1.4%
AMBUJACEM	-5.8%	14947500	3.8%
BIOCON	-5.8%	17360400	3.9%
ABFRL	-5.0%	9266400	2.9%
OFSS	-4.5%	856500	-0.1%
APLLTD	-4.4%	2231900	4.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	11,50,32,835	2,43,322	214
RELIANCE	65,68,539	1,67,369	2,536
AXISBANK	2,13,43,427	1,59,443	742
SBIN	3,13,55,893	1,57,626	502
CANBK	7,22,68,109	1,51,812	215
TATAMOTORS	3,10,54,342	1,50,192	484
TCS	39,60,501	1,35,616	3,398
ICICIBANK	1,57,01,200	1,25,529	802
HDFC	38,30,779	1,08,976	2,845

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	1,600	CE	19.0	1,469	20,52,600
INDUSINDBK	1,200	CE	29.4	1,143	21,53,700
AXISBANK	800	CE	11.3	746	67,12,800
NTPC	160	CE	0.7	133	61,84,500
GAIL	160	CE	3.3	150	63,31,800
NTPC	150	CE	1.1	133	58,36,800
AXISBANK	900	CE	4.2	746	61,69,200
AXISBANK	850	CE	6.9	746	57,44,400
MARUTI	8,000	CE	82.9	7,492	2,82,300
HINDALCO	500	CE	11.1	462	28,20,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	200	PE	6.5	216	71,68,500
HINDUNILVR	2,400	PE	62.2	2,399	6,09,900
ASIANPAINT	3,000	PE	47.3	3,107	2,36,850
AXISBANK	700	PE	13.3	746	24,60,000
TCS	3,500	PE	148.8	3,413	8,31,900
TCS	3,400	PE	87.5	3,413	8,25,600
NTPC	130	PE	2.8	133	19,77,900
TECHM	1,400	PE	33.3	1,469	5,46,600
HINDUNILVR	2,300	PE	23.6	2,399	4,46,700
WIPRO	600	PE	8.2	649	13,56,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	700	CE	2,47,000	15100%	176.8
RBLBANK	185	CE	4,03,100	6850%	8.9
BEL	260	CE	2,31,800	6000%	1.0
AMBUJACEM	405	CE	3,63,000	3933%	12.8
IBULHSGFIN	220	CE	10,88,100	3800%	13.1
AXISBANK	740	CE	3,46,800	3111%	30.7
NMDC	147	CE	1,60,800	2300%	4.9
SUNTV	560	CE	1,35,000	2150%	26.7
BIOCON	375	CE	1,40,300	1933%	5.4
TVSMOTOR	770	CE	1,05,000	1775%	5.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	660	PE	1,72,800	14300%	7.6
NTPC	110	PE	5,13,000	8900%	0.4
IRCTC	750	PE	3,07,125	4625%	43.0
TATAPOWER	202	PE	3,03,750	4400%	7.6
IRCTC	500	PE	9,10,000	4208%	5.0
IRCTC	400	PE	10,25,375	4107%	2.7
CUB	137	PE	1,27,100	4000%	1.7
PFC	127	PE	2,41,800	3800%	2.6
IRCTC	650	PE	2,19,375	3275%	17.2
RBLBANK	140	PE	1,71,100	2850%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,500	CE	22,766	63.6
DRREDDY	5,000	CE	19,542	76.0
RELIANCE	2,700	CE	19,270	27.5
RELIANCE	2,600	CE	17,059	52.1
IRCTC	1,000	CE	15,030	43.2
IRCTC	900	CE	14,153	69.4
INDIGO	2,200	CE	13,821	100.1
TCS	3,600	CE	13,774	36.7
RELIANCE	2,800	CE	12,037	16.3
IRCTC	800	CE	10,706	112.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IRCTC	700	PE	10,585	28.1
RELIANCE	2,500	PE	10,363	53.5
IRCTC	600	PE	9,441	10.7
RELIANCE	2,400	PE	8,299	25.1
DRREDDY	4,500	PE	7,481	116.8
IRCTC	800	PE	7,469	62.7
IRCTC	500	PE	6,398	5.0
DRREDDY	4,000	PE	6,342	29.1
IRCTC	400	PE	5,898	2.7
RELIANCE	2,600	PE	5,871	103.7

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 80801 97299	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 Midcap 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 Lal prashanth.lalu@kotak.com +91 22 6218 5497	Prasenjit Biswas, CMT, CFTe prasenjit.biswas@kotak.com +91 33 6615 6273
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