

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)	VOLUME (NO OF SHARES)	BASIS (Rs)	PCR OI	TREND
CURRENT	18,051	11,713,150	6,519,250	39.05	1.35	17500
PREVIOUS	17,830	11,225,400	8,097,250	44.2	1.33	
% CHANGE	1.24%	4.35%	-19.49%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain to close above 18000 levels.
- Nifty added 225 points to close at 18012.
- OI concentration seen in 18500CE and 17000PE.
- Activity witnessed in 18000 strike.
- PCR OI stands at 1.35 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 17500.

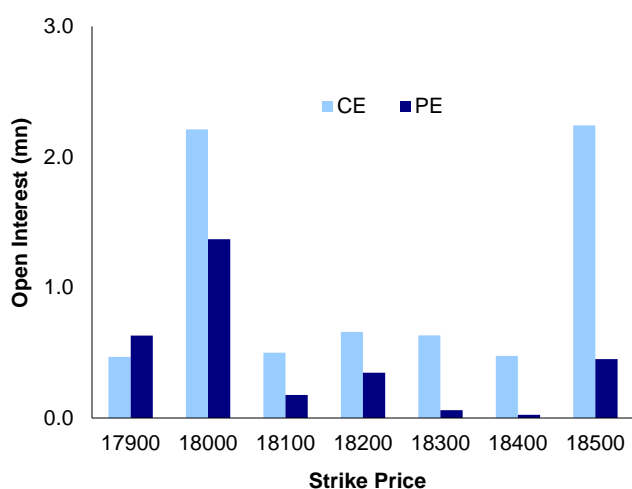
NIFTY LEVELS

17340 17500 17790 17947 18108 18230

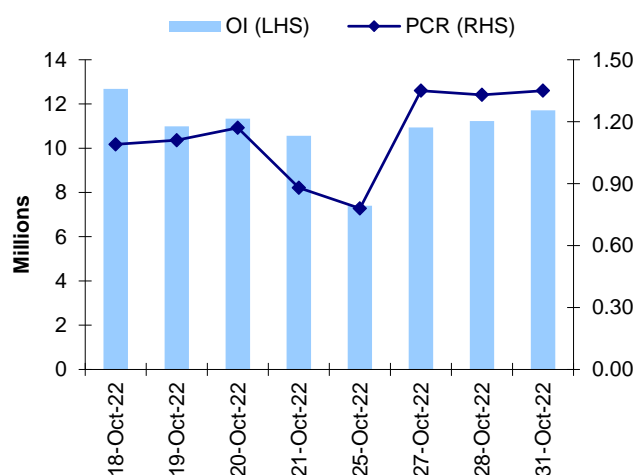
Stocks

- **Sector:** Market wide positive trend seen.
- Market wide open interest is 1,047,994Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INTELLECT	87.8%	3,242,250	-13.8%
BANDHANBNK	37.9%	37,854,000	-10.1%
NMDC	28.3%	24,106,150	-1.2%
VOLTAS	17.1%	4,688,600	0.6%
JKCEMENT	16.3%	419,750	4.4%
DRREDDY	16.1%	1,871,750	-0.6%
METROPOLIS	15.7%	744,700	3.5%
ABFRL	14.3%	8,385,000	3.1%
VEDL	13.3%	33,337,550	-1.4%
CHOLAFIN	12.8%	8,325,000	-1.0%
WHIRLPOOL	12.5%	635,250	0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBICARD	-12.1%	6,000,000	2.0%
NTPC	-11.3%	45,451,800	-0.5%
BAJAJFINSV	-7.5%	6,066,500	2.1%
TATACHEM	-7.0%	7,466,500	0.1%
CROMPTON	-6.2%	5,146,500	2.5%
MFSL	-4.9%	2,276,300	0.9%
BAJFINANCE	-4.8%	4,780,125	2.0%
PFC	-4.7%	50,145,600	1.3%
ASTRAL	-4.6%	1,427,525	4.1%
MARUTI	-4.5%	3,055,100	0.4%
SYNGENE	-4.5%	2,258,000	3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
MARUTI	1,932,020	185,891	9,528
RELIANCE	5,731,802	146,063	2,550
HDFCBANK	6,415,264	95,423	1,497
AXISBANK	9,038,777	82,147	906
ICICIBANK	9,000,840	81,814	909
DRREDDY	1,825,761	81,519	4,434
HDFC	3,168,194	77,577	2,470
LT	3,176,507	63,794	2,023
TCS	1,919,414	61,261	3,193

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,600	CE	59.8	4,459	355,875
NTPC	180	CE	1.6	173	8,721,000
DRREDDY	4,500	CE	94.5	4,459	311,500
COALINDIA	250	CE	6.3	247	3,536,400
MARUTI	10,000	CE	100.8	9,554	466,600
NTPC	175	CE	3.3	173	6,361,200
COALINDIA	255	CE	4.6	247	3,040,800
ONGC	135	CE	4.0	135	4,808,650
ITC	350	CE	7.4	350	8,177,600
DRREDDY	4,700	CE	37.2	4,459	201,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	PE	70.8	9,554	307,000
AXISBANK	800	PE	2.3	909	3,292,800
MARUTI	8,500	PE	23.0	9,554	233,900
DRREDDY	4,000	PE	12.4	4,459	139,125
AXISBANK	850	PE	6.4	909	2,835,600
DRREDDY	4,500	PE	133.6	4,459	130,625
DRREDDY	4,400	PE	82.8	4,459	125,625
NTPC	170	PE	2.8	173	2,827,200
NTPC	165	PE	1.5	173	2,821,500
DRREDDY	4,300	PE	49.4	4,459	113,875

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANDHANBNK	240	CE	2,298,600	31825%	10.9
TRENT	1,680	CE	124,700	17100%	15.6
INTELLECT	500	CE	771,750	12763%	3.1
BANDHANBNK	255	CE	1,387,800	9538%	5.0
BHARTIARTL	940	CE	301,150	5183%	1.8
CROMPTON	365	CE	147,000	4800%	11.6
HINDCOPPER	122	CE	120,400	2700%	0.5
GMRINFRA	47	CE	1,012,500	2150%	0.1
BANDHANBNK	250	CE	4,176,000	1378%	6.7
LICHSGFIN	445	CE	144,000	1340%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	2,020	PE	317,400	21060%	46.7
BHARTIARTL	840	PE	106,400	3633%	27.3
LICHSGFIN	360	PE	160,000	2567%	1.8
SUNPHARMA	1,020	PE	195,300	2225%	26.6
BHARTIARTL	830	PE	350,550	1745%	21.8
HINDCOPPER	85	PE	262,300	1425%	0.3
BANDHANBNK	210	PE	1,062,000	1211%	2.1
TVSMOTOR	1,040	PE	108,500	1007%	6.2
IDFC	76	PE	320,000	967%	2.5
M&M	1,340	PE	158,900	932%	33.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	10,000	CE	42,680	100.8
RELIANCE	2,600	CE	25,839	38.6
MARUTI	9,700	CE	24,597	192.1
DRREDDY	4,600	CE	23,001	59.8
MARUTI	9,800	CE	20,357	155.8
DRREDDY	4,500	CE	18,964	94.5
MARUTI	10,500	CE	18,472	29.2
HDFCBANK	1,500	CE	17,971	31.5
RELIANCE	2,560	CE	15,109	56.0
MARUTI	9,500	CE	14,766	283.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,500	PE	16,384	228.5
MARUTI	9,000	PE	13,905	70.8
RELIANCE	2,500	PE	11,358	32.9
BANDHANBNK	240	PE	10,871	10.8
DRREDDY	4,400	PE	9,230	82.8
MARUTI	9,600	PE	9,042	278.8
MARUTI	9,400	PE	7,959	185.5
MARUTI	9,200	PE	7,927	115.6
MARUTI	9,700	PE	7,281	330.4
MARUTI	9,300	PE	7,127	146.7

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 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
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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