

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

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	17,547	1,01,06,550	1,07,86,050	-12.9	1.49	17303
PREVIOUS	17,796	94,24,250	85,09,500	15.9	1.64	
% CHANGE	-1.40%	7.24%	26.75%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower through the day.
- Nifty lost 219 points to close at 17560.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17700CE and in 17600PE.
- PCR OI stands at 1.49 compared to 1.64 in the previous trading session.
- Nifty to trade with a support of 17303.

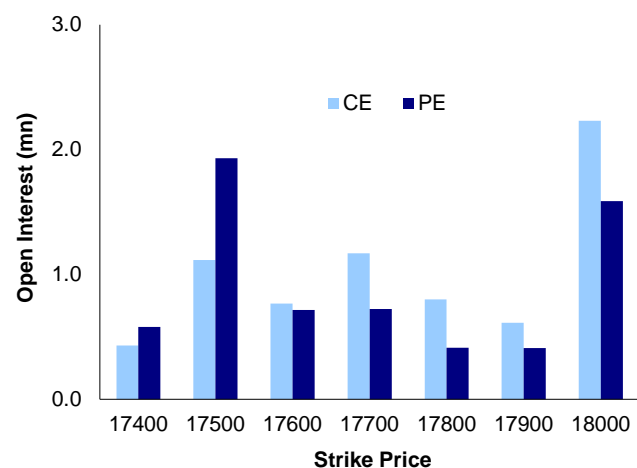
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

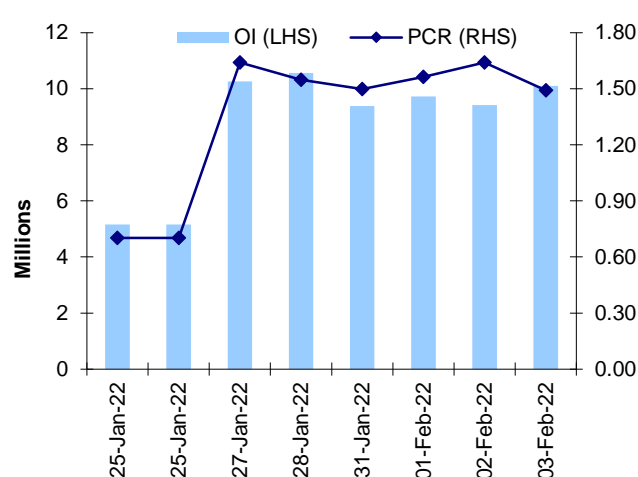
Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 707,821Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCX	26.6%	22,97,050	-4.8%
GODREJPROP	21.8%	47,83,350	-6.4%
JUBLFOOD	19.3%	26,49,375	-3.5%
COROMANDEL	17.3%	12,73,750	3.3%
INTELLECT	16.8%	3,45,000	-3.2%
CROMPTON	13.1%	28,65,500	-0.2%
GAIL	13.1%	3,25,61,800	1.2%
ABFRL	12.5%	1,64,34,600	-1.0%
ABBOTINDIA	11.6%	84,950	-0.7%
BANDHANBNK	9.2%	2,20,51,800	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASTRAL	-6.2%	8,54,150	-1.6%
GNFC	-6.0%	26,57,200	1.4%
ABB	-5.6%	2,03,750	0.4%
GODREJCP	-5.4%	39,52,500	1.4%
NTPC	-4.6%	5,57,63,100	-3.2%
CHOLAFIN	-4.4%	68,40,000	0.6%
APOLLOHOSP	-4.3%	25,82,000	-0.5%
COLPAL	-3.7%	27,08,650	0.6%
HDFCAMC	-3.1%	32,12,200	0.6%
DIVISLAB	-2.6%	27,66,200	1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	2,27,17,677	1,22,900	540
HDFC	46,47,089	1,18,292	2,528
RELIANCE	44,17,864	1,04,571	2,353
TITAN	38,83,564	96,151	2,475
AXISBANK	1,08,02,708	87,004	800
HDFCBANK	52,82,381	80,705	1,515
ICICIBANK	97,55,335	79,154	809
TATAMOTORS	1,52,49,245	77,664	505
TATASTEEL	65,14,090	76,194	1,167

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	1.0	166	221,29,800
ONGC	175	CE	1.6	166	165,62,700
NTPC	140	CE	1.3	137	209,93,100
NTPC	145	CE	0.6	137	194,42,700
NTPC	150	CE	0.4	137	185,19,300
ONGC	170	CE	3.0	166	113,11,300
M&M	900	CE	9.1	859	30,87,700
GAIL	150	CE	3.9	148	73,26,100
HEROMOTOCO	2,800	CE	58.3	2,720	7,65,000
IOC	125	CE	1.9	121	90,35,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	68.4	8,612	3,49,400
TATAMOTORS	500	PE	16.4	506	52,46,850
WIPRO	550	PE	6.7	578	20,11,200
MARUTI	7,500	PE	29.3	8,612	1,29,400
TCS	3,800	PE	64.1	3,827	5,64,600
MARUTI	8,500	PE	185.2	8,612	1,21,700
HCLTECH	1,100	PE	7.9	1,157	11,55,000
RELIANCE	2,300	PE	36.1	2,358	16,17,500
HEROMOTOCO	2,600	PE	37.0	2,720	1,44,900
SBIN	500	PE	6.1	542	38,67,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GSPL	325	CE	1,58,100	9200%	10.9
ITC	242	CE	1,60,000	4900%	2.5
ITC	236	CE	2,59,200	1925%	4.0
ITC	247	CE	1,53,600	1100%	1.8
GSPL	330	CE	1,83,600	980%	9.0
GRANULES	325	CE	2,10,800	946%	11.6
TATACONSUM	770	CE	8,53,875	785%	11.7
MCX	1,500	CE	1,23,900	743%	44.6
ACC	2,360	CE	1,30,500	742%	50.5
NMDC	175	CE	5,36,000	627%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACONSUM	760	PE	1,18,800	1073%	35.6
M&MFIN	152	PE	1,52,000	850%	3.2
TATACONSUM	750	PE	2,94,975	594%	29.4
CANBK	272	PE	1,40,400	550%	14.3
BANKBARODA	112	PE	3,51,000	500%	6.7
NMDC	160	PE	2,88,100	438%	10.0
M&MFIN	157	PE	3,48,000	383%	5.2
APOLLOTYRE	212	PE	1,30,000	373%	3.7
NMDC	151	PE	1,20,600	350%	4.4
NMDC	148	PE	1,13,900	325%	3.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	19,380	44.2
TITAN	2,500	CE	17,879	64.9
HEROMOTOCO	2,800	CE	17,735	58.3
RELIANCE	2,500	CE	16,301	17.6
HDFC	2,600	CE	15,926	31.1
TATASTEEL	1,200	CE	15,504	35.4
JUBLFOOD	3,300	CE	15,388	92.9
MARUTI	9,000	CE	14,733	106.0
JUBLFOOD	3,500	CE	13,911	42.2
INFY	1,800	CE	12,055	18.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
JUBLFOOD	3,200	PE	8,990	134.8
HDFC	2,500	PE	6,299	45.3
RELIANCE	2,300	PE	5,866	36.1
ICICIBANK	810	PE	5,497	19.5
TATASTEEL	1,160	PE	5,332	42.9
AXISBANK	800	PE	5,278	18.9
TATASTEEL	1,100	PE	4,955	20.3
INFY	1,760	PE	4,949	52.0
INFY	1,700	PE	4,716	23.6
ICICIBANK	800	PE	4,704	14.9

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 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
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