

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	17,376	1,49,79,800	74,12,950	13.8	1.50	<b>16810</b>
PREVIOUS	17,405	1,49,60,100	45,42,400	27.65	1.51	
% CHANGE	-0.17%	0.13%	63.19%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty lost 15 points to close at 17362.
- OI concentration seen in 17500CE and 17000PE.
- Activity witnessed in 17400 strike.
- PCR OI stands at 1.50 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 16810.

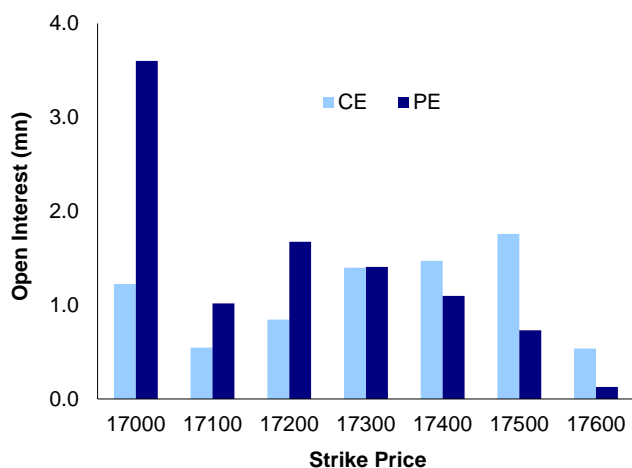
### NIFTY LEVELS

16810    16920    17063    17157    17332    17424

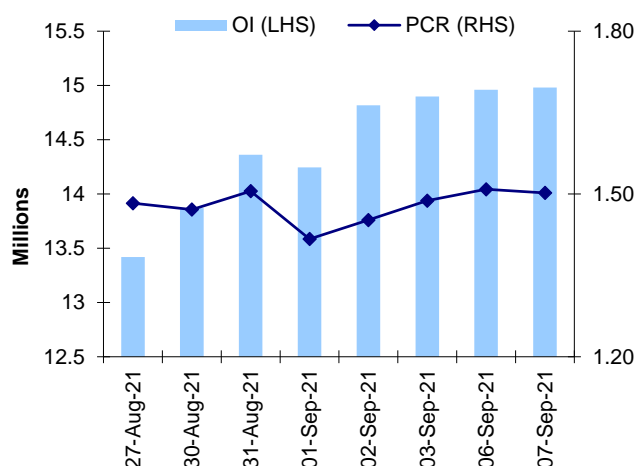
### Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 889,591Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	44.2%	28,48,950	4.0%
POLYCAB	33.8%	6,11,700	3.4%
IDEA	24.2%	73,22,70,000	13.8%
IRCTC	14.2%	21,20,625	9.3%
INDIAMART	9.9%	2,40,150	-1.9%
TATACONSUM	8.9%	87,15,600	-0.2%
MANAPPURAM	7.8%	2,72,40,000	-2.6%
GUJGASLTD	7.6%	33,87,500	1.4%
IEX	7.5%	73,57,500	1.8%
SYNGENE	6.7%	10,28,500	-1.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-8.1%	11,92,38,000	-2.9%
NAM-INDIA	-7.3%	34,70,400	-0.3%
SUNPHARMA	-6.7%	3,16,12,000	-1.8%
DLF	-5.7%	3,89,36,700	-2.7%
HINDALCO	-5.0%	3,59,07,150	-1.5%
COFORGE	-4.6%	8,34,200	-1.9%
LTI	-4.6%	7,55,850	-0.7%
IGL	-4.4%	87,06,500	-1.2%
JUBLFOOD	-3.9%	15,18,500	-1.9%
PFIZER	-3.6%	2,56,625	0.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	80,06,968	1,95,182	2,441
BHARTIARTL	2,76,65,704	1,85,000	671
HDFC	40,72,518	1,14,663	2,837
VOLTAS	88,72,964	1,04,561	1,187
TATASTEEL	63,52,717	91,441	1,429
IDEA	1,06,06,83,827	83,967	8
ITC	3,74,89,544	79,647	212
SBIN	1,49,28,735	63,962	429
TCS	15,85,039	60,780	3,816

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	8.6	755	30,34,500
COALINDIA	150	CE	3.4	148	98,49,000
SUNPHARMA	800	CE	6.7	770	67,77,400
BPCL	500	CE	7.4	483	75,90,600
HINDALCO	480	CE	8.8	464	63,16,700
MARUTI	7,000	CE	134.7	6,902	5,75,600
TATAMOTORS	300	CE	9.4	295	170,94,300
HDFCBANK	1,600	CE	18.2	1,572	38,97,300
ITC	220	CE	1.9	213	259,00,800
ITC	215	CE	3.0	213	247,64,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	32.2	1,006	12,86,100
HEROMOTOCO	2,700	PE	25.9	2,803	2,97,900
MARUTI	6,500	PE	43.0	6,902	2,03,900
KOTAKBANK	1,700	PE	12.9	1,767	10,73,600
MARUTI	6,600	PE	60.7	6,902	1,86,100
TCS	3,600	PE	16.2	3,828	5,63,100
RELIANCE	2,300	PE	15.1	2,444	18,11,750
ITC	210	PE	2.6	213	87,32,800
BHARTIARTL	600	PE	1.8	672	37,00,149
SBIN	400	PE	2.3	431	44,52,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VOLTAS	1,280	CE	6,12,500	12150%	15.8
INDUSTOWER	280	CE	2,82,800	4950%	1.9
CANFINHOME	700	CE	6,41,550	2642%	9.6
INDUSTOWER	300	CE	1,90,400	2167%	1.0
IGL	650	CE	1,14,125	1975%	2.4
VOLTAS	1,260	CE	7,38,500	891%	20.2
CANFINHOME	630	CE	4,13,400	748%	27.2
VOLTAS	1,340	CE	2,35,500	583%	8.0
HDFC	2,900	CE	13,54,200	419%	48.6
CANFINHOME	640	CE	3,66,600	364%	23.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	3,100	PE	1,95,325	1972%	69.1
INDUSTOWER	250	PE	1,09,200	1850%	14.6
CANFINHOME	600	PE	1,17,000	1233%	22.7
INDUSTOWER	240	PE	2,26,800	800%	9.0
VOLTAS	1,140	PE	1,92,000	625%	24.0
BHARTIARTL	675	PE	1,68,441	550%	20.5
BHARTIARTL	690	PE	1,36,974	517%	30.3
ITC	217	PE	2,14,400	509%	7.2
VOLTAS	1,160	PE	1,68,000	387%	31.6
IRCTC	3,000	PE	4,74,825	264%	45.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	43,857	44.2
HDFC	2,900	CE	34,309	48.6
ITC	220	CE	29,611	1.9
ITC	215	CE	25,954	3.0
IRCTC	3,200	CE	25,610	192.8
VOLTAS	1,200	CE	25,557	39.5
IRCTC	3,400	CE	23,621	104.1
BHARTIARTL	700	CE	21,532	9.2
IRCTC	3,300	CE	21,499	142.1
HDFC	2,800	CE	20,465	90.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	13,234	42.8
RELIANCE	2,300	PE	9,415	15.1
IRCTC	3,000	PE	6,210	45.8
ITC	210	PE	6,114	2.6
BHARTIARTL	650	PE	5,760	9.4
IRCTC	3,100	PE	5,606	69.1
RELIANCE	2,420	PE	5,558	52.2
HDFC	2,800	PE	5,126	48.7
RELIANCE	2,440	PE	5,108	62.3
ITC	205	PE	5,085	1.1

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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>Rusmik Oza</b> Head of Research rusmik.oza@kotak.com +91 22 6218 6441	<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 80801 97299	<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> Midcap 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
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