

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	17,897	1,07,69,600	83,43,950	23.85	1.04	17645
PREVIOUS	18,023	1,03,16,150	65,12,550	5.95	1.08	
% CHANGE	-0.70%	4.40%	28.12%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and continued to stoop lower through the day.
- Nifty lost 143 points to close at 17873.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 18000CE and 17500PE.
- PCR OI stands at 1.04 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 17645.

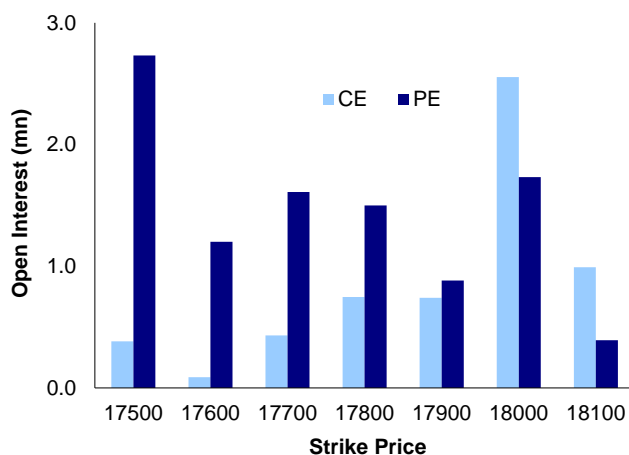
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

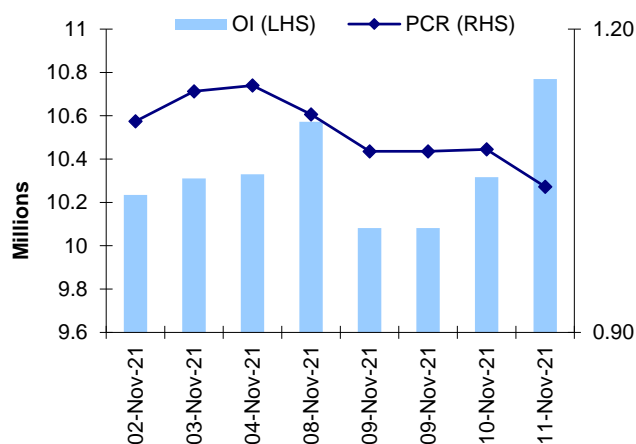
Stocks

- **Sector:-** Realty stocks traded negative.
- Market wide-open interest is 771,809Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LAURUSLABS	27.8%	35,96,400	-5.6%
NAVINFLUOR	22.9%	8,52,525	2.6%
BALKRISIND	21.7%	15,75,200	-5.5%
MRF	9.9%	73,630	-1.2%
BOSCHLTD	9.0%	1,68,600	-2.8%
NTPC	9.0%	5,35,05,900	-0.5%
BHARATFORG	8.7%	1,10,19,750	-6.0%
PFC	8.6%	4,99,22,400	-0.5%
ATUL	7.9%	39,975	-0.8%
APLLTD	7.1%	24,47,600	-3.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-12.3%	48,80,700	0.5%
BANKBARODA	-8.5%	17,37,21,600	0.6%
APOLLOHOSP	-8.3%	21,42,875	0.3%
ONGC	-7.7%	4,27,19,600	-2.7%
DABUR	-7.6%	1,18,40,000	-1.0%
INDIACEM	-6.9%	1,33,48,700	1.4%
IGL	-6.0%	1,67,77,750	1.7%
BHEL	-6.0%	13,74,66,000	-2.2%
CROMPTON	-5.4%	16,31,300	-0.1%
JKCEMENT	-5.3%	1,70,800	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,36,63,860	1,78,529	1,300
TATAMOTORS	2,92,56,213	1,48,757	503
LT	70,61,537	1,38,390	1,932
RELIANCE	49,48,422	1,26,278	2,555
TATAPOWER	5,04,33,666	1,20,358	240
SBIN	2,30,86,898	1,18,649	510
ADANIENT	44,70,709	74,890	1,665
HDFC	24,80,671	72,047	2,909
ICICIBANK	92,21,059	71,158	771

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	1.4	151	281,12,700
NTPC	140	CE	1.3	137	236,03,700
M&M	900	CE	33.1	926	43,23,900
NTPC	145	CE	0.6	137	147,28,800
MARUTI	8,000	CE	43.0	7,481	6,00,700
HINDALCO	500	CE	3.7	455	64,37,100
NTPC	150	CE	0.5	137	120,27,000
IOC	140	CE	1.3	134	83,65,500
POWERGRID	190	CE	2.1	183	56,90,311
INDUSINDBK	1,100	CE	19.9	1,037	34,57,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	7.4	926	11,15,800
INDUSINDBK	1,000	PE	21.6	1,037	14,25,600
TATAMOTORS	500	PE	17.2	503	59,56,500
HINDUNILVR	2,400	PE	47.6	2,385	6,73,200
MARUTI	7,000	PE	32.8	7,481	1,51,200
TCS	3,500	PE	64.4	3,498	10,03,350
TATAPOWER	200	PE	0.9	241	66,82,500
HINDALCO	450	PE	14.5	455	15,09,300
ASIANPAINT	3,100	PE	76.5	3,075	2,16,300
AXISBANK	700	PE	5.0	740	26,91,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLTYRE	237	CE	1,05,000	2000%	5.6
POWERGRID	182	CE	1,81,322	1600%	4.2
BATAINDIA	2,220	CE	1,31,450	456%	31.0
LAURUSLABS	480	CE	1,37,700	428%	10.3
ITC	234	CE	9,63,200	307%	3.8
HDFCBANK	1,540	CE	7,00,700	302%	35.9
APOLLOHOSP	4,700	CE	1,06,125	282%	138.1
STAR	500	CE	1,69,425	230%	16.3
IGL	570	CE	2,09,000	210%	1.1
ABFRL	350	CE	3,17,200	205%	1.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PIDILITIND	2,400	PE	1,22,250	456%	22.9
ABFRL	220	PE	1,56,000	253%	0.6
NATIONALUM	99	PE	4,76,000	229%	5.4
NMDC	132	PE	2,21,100	175%	0.7
COALINDIA	102	PE	2,18,400	136%	0.1
GAIL	155	PE	24,21,700	136%	7.9
KOTAKBANK	1,960	PE	1,41,200	134%	10.2
HINDUNILVR	2,280	PE	1,21,500	130%	8.0
RBLBANK	182	PE	1,45,000	117%	1.0
BEL	217	PE	1,21,600	113%	4.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	21,407	36.8
TATASTEEL	1,300	CE	20,273	59.9
TATASTEEL	1,400	CE	19,625	25.2
TATASTEEL	1,320	CE	18,979	51.0
RELIANCE	2,560	CE	18,449	52.6
TCS	3,500	CE	17,624	65.9
LT	2,000	CE	15,614	15.0
ADANIANT	1,700	CE	14,761	50.1
TATASTEEL	1,340	CE	14,031	42.6
PIDILITIND	2,500	CE	13,263	50.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	9,628	54.7
RELIANCE	2,500	PE	9,623	27.5
SBIN	500	PE	6,828	8.1
RELIANCE	2,400	PE	6,526	6.1
SBIN	510	PE	5,488	12.7
TATASTEEL	1,200	PE	5,120	19.4
TATASTEEL	1,260	PE	4,684	37.0
RELIANCE	2,540	PE	4,605	44.5
SBIN	520	PE	4,474	18.9
HDFCBANK	1,540	PE	4,416	21.8

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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