

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	17,356	91,75,800	1,23,99,500	-18.2	1.25	17022
PREVIOUS	17,618	91,65,250	92,04,600	14.65	1.38	
% CHANGE	-1.49%	0.12%	34.71%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to trend lower through the day.
- Nifty lost 231 points to close at 17374.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17400CE and 17500PE.
- PCR OI stands at 1.25 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 17022.

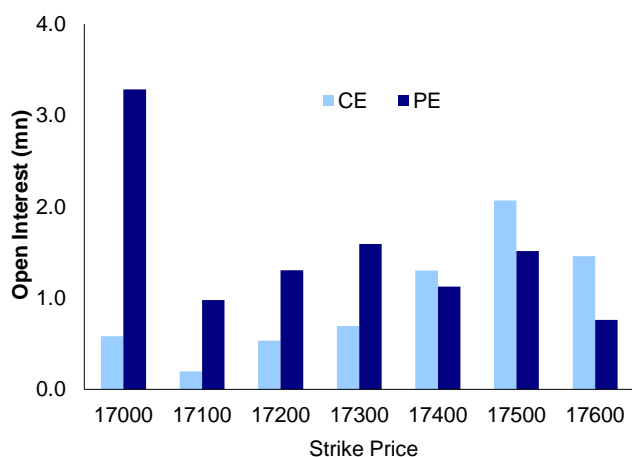
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

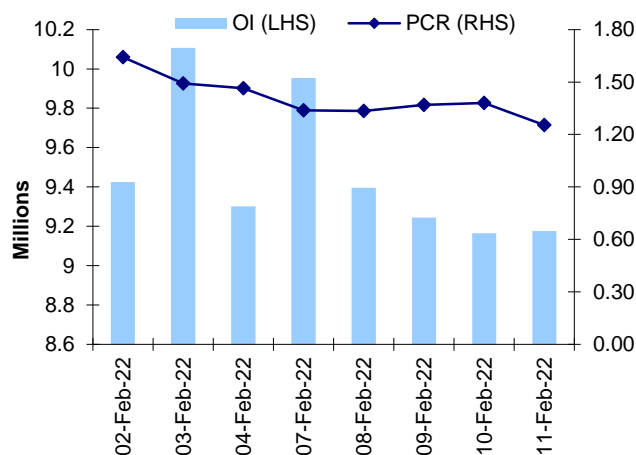
Stocks

- **Sector:-** Most sectors traded in the red.
- Market wide-open interest is 889,060Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	18.6%	3,30,75,266	-2.0%
CROMPTON	14.3%	33,22,000	-3.2%
MOTHERSUMI	13.4%	1,97,15,500	-4.5%
GODREJCP	12.9%	53,75,000	-3.3%
MANAPPURAM	12.1%	2,15,79,000	-3.9%
MRF	10.3%	71,040	-2.2%
COFORGE	10.3%	7,51,700	-4.0%
INDIAMART	9.8%	4,01,925	-1.8%
CUMMINSIND	9.2%	22,08,600	0.9%
NAUKRI	8.8%	18,60,750	-6.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	-14.7%	4,58,18,000	-1.5%
COROMANDEL	-12.5%	11,69,375	-2.2%
PETRONET	-9.1%	1,78,56,000	1.8%
INDUSTOWER	-6.9%	93,49,200	-0.1%
FEDERALBNK	-6.6%	7,91,20,000	-1.4%
JKCEMENT	-6.3%	2,64,250	-3.0%
GNFC	-6.0%	31,46,000	-0.8%
OFSS	-5.2%	6,20,125	-1.0%
BHARATFORG	-4.9%	56,90,250	0.3%
HONAUT	-4.6%	9,405	-3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	73,57,863	1,74,232	2,376
TCS	38,51,488	1,42,646	3,695
ADANIPOWER	10,78,86,260	1,37,321	125
TATASTEEL	96,76,226	1,21,189	1,254
DIVISLAB	25,85,446	1,12,089	4,291
ICICIBANK	1,31,38,408	1,04,163	791
HDFC	40,62,444	98,725	2,426
TATAPOWER	3,60,50,888	85,406	232
HDFCBANK	53,55,552	81,102	1,519

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	0.8	164	226,38,000
ONGC	175	CE	1.3	164	220,45,100
NTPC	140	CE	0.9	137	210,84,300
ONGC	170	CE	2.3	164	150,76,600
NTPC	145	CE	0.3	137	190,77,900
NTPC	135	CE	3.0	137	177,66,900
NTPC	150	CE	0.3	137	166,04,100
HEROMOTOCO	2,800	CE	19.7	2,664	8,33,100
M&M	900	CE	4.3	856	31,47,900
BPCL	400	CE	1.9	370	56,91,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	31.2	8,740	3,63,900
NTPC	135	PE	0.9	137	55,00,500
HINDALCO	500	PE	1.2	542	31,82,000
HINDALCO	520	PE	3.3	542	22,53,200
HEROMOTOCO	2,600	PE	32.3	2,664	2,18,700
TATAMOTORS	500	PE	14.9	498	48,87,750
TATAPOWER	230	PE	6.4	232	78,09,750
HEROMOTOCO	2,400	PE	7.9	2,664	1,90,500
TATAPOWER	220	PE	3.0	232	77,08,500
SBIN	500	PE	3.6	529	47,02,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	170	CE	3,92,000	1500%	6.8
CADILAHC	395	CE	1,18,800	1100%	7.6
INDIACEM	210	CE	2,08,800	929%	7.2
JUBLFOOD	3,100	CE	1,07,375	887%	102.6
MANAPPURAM	152	CE	1,35,000	800%	5.3
COALINDIA	177	CE	1,09,200	767%	1.1
INDIACEM	215	CE	2,00,100	763%	5.1
MOTHERSUMI	177	CE	3,88,500	693%	3.6
TATACHEM	930	CE	1,70,000	507%	20.7
BANDHANBNK	325	CE	20,30,400	497%	8.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	106	PE	1,70,000	1600%	5.2
INDUSINDBK	990	PE	2,16,000	1312%	31.8
LAURUSLABS	550	PE	2,09,700	1194%	13.1
MOTHERSUMI	155	PE	3,88,500	825%	1.7
MOTHERSUMI	177	PE	3,29,000	755%	10.0
INDIACEM	180	PE	2,23,300	450%	0.9
ZEEL	235	PE	1,56,000	160%	2.4
DIVISLAB	4,200	PE	1,12,600	155%	80.5
NATIONALUM	127	PE	1,61,500	138%	9.2
MOTHERSUMI	170	PE	12,07,500	132%	5.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	26,816	35.0
TATASTEEL	1,260	CE	21,524	30.9
DIVISLAB	4,400	CE	20,890	75.4
DIVISLAB	4,500	CE	20,857	45.3
TATASTEEL	1,300	CE	16,625	15.8
INDUSINDBK	980	CE	14,624	29.3
TATASTEEL	1,240	CE	13,966	40.1
HINDALCO	550	CE	13,696	9.8
INFY	1,800	CE	12,789	9.0
TCS	3,800	CE	12,008	29.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	10,108	12.5
RELIANCE	2,300	PE	8,755	14.9
TCS	3,700	PE	8,292	58.1
TATASTEEL	1,240	PE	8,264	26.5
HDFCBANK	1,500	PE	8,197	15.8
INFY	1,700	PE	7,835	21.6
AXISBANK	800	PE	7,450	12.5
SBIN	530	PE	7,164	12.2
DIVISLAB	4,300	PE	6,790	121.6
RELIANCE	2,340	PE	5,988	25.9

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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