

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	17,433	1,17,84,950	93,07,900	31.65	1.18	16806
PREVIOUS	17,222	1,17,24,650	95,58,150	55.9	1.13	
% CHANGE	1.22%	0.51%	-2.62%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 234 points to close at 17401.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.18 compared to 1.13 in the previous trading session.
- Nifty to trade with a support of 16806.

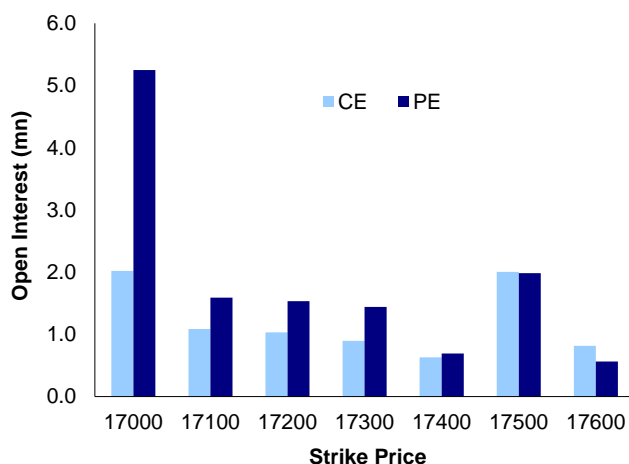
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

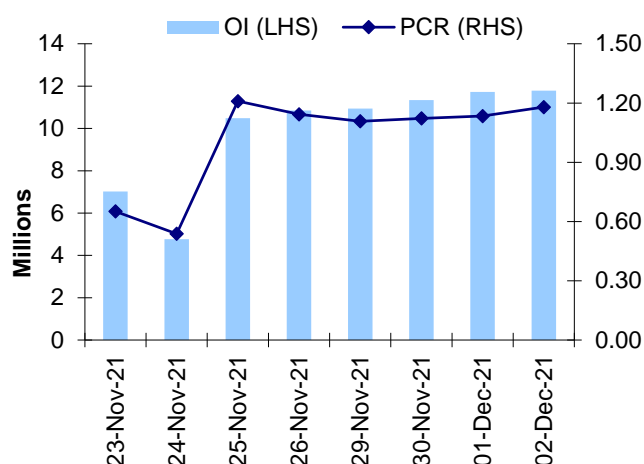
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 673,927Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	35.9%	18,31,500	-1.1%
GUJGASLTD	26.2%	26,18,750	3.1%
MCX	17.4%	17,52,450	3.5%
GMRINFRA	14.0%	13,76,55,000	7.4%
PERSISTENT	11.1%	2,62,200	4.4%
COFORGE	10.8%	10,52,600	0.7%
POWERGRID	9.4%	2,25,10,593	3.5%
NAM-INDIA	8.0%	28,62,400	-0.6%
BIOCON	7.8%	1,83,40,200	-0.9%
DIXON	7.7%	4,07,750	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-9.5%	19,68,700	3.2%
IBULHSGFIN	-6.3%	4,54,42,900	2.4%
COALINDIA	-6.0%	5,36,00,400	2.4%
GODREJPROP	-5.6%	32,47,725	2.8%
CHAMBLFERT	-4.6%	21,43,500	0.0%
SBILIFE	-4.6%	74,22,750	2.0%
APLLTD	-3.8%	18,20,850	-1.5%
MUTHOOTFIN	-3.7%	37,00,875	2.3%
RAMCOCEM	-3.7%	19,75,400	0.7%
MINDTREE	-3.7%	24,68,600	3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	7,85,72,738	1,76,884	226
ICICIBANK	2,19,24,640	1,58,111	722
RELIANCE	58,70,468	1,45,735	2,483
HDFC	45,70,690	1,27,367	2,808
TCS	31,52,938	1,13,954	3,643
IDEA	86,54,89,758	1,11,682	13
TATAMOTORS	2,10,12,008	1,00,109	479
TATASTEEL	91,28,681	99,796	1,112
BEML	47,76,097	94,170	1,894

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	1,000	CE	8.8	924	17,53,050
POWERGRID	220	CE	4.0	210	34,77,116
RELIANCE	2,500	CE	64.3	2,487	47,57,750
TATAPOWER	250	CE	4.4	227	155,85,750
NTPC	150	CE	0.7	129	81,90,900
POWERGRID	210	CE	7.1	210	28,10,491
MARUTI	8,000	CE	47.9	7,352	3,86,500
POWERGRID	215	CE	5.3	210	25,27,842
COALINDIA	160	CE	4.9	160	58,08,600
IOC	130	CE	1.0	121	38,35,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	PE	1.8	160	37,46,400
TATAPOWER	200	PE	2.6	227	70,20,000
KOTAKBANK	1,900	PE	32.0	1,973	7,02,800
TATAPOWER	220	PE	8.2	227	58,18,500
INDUSINDBK	900	PE	21.1	947	12,83,400
HDFCBANK	1,500	PE	22.4	1,527	16,50,550
RELIANCE	2,300	PE	14.7	2,487	16,55,000
RELIANCE	2,400	PE	33.8	2,487	16,07,000
CIPLA	900	PE	16.8	924	4,79,700
MARUTI	7,000	PE	98.1	7,352	1,41,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	680	CE	3,17,625	1677%	54.1
GMRINFRA	51	CE	3,82,500	1600%	0.2
TORNTPOWER	570	CE	2,43,000	1057%	19.9
NTPC	149	CE	1,99,500	775%	0.6
GMRINFRA	48	CE	11,47,500	750%	0.5
POWERGRID	217	CE	5,38,633	742%	4.6
MFSL	980	CE	1,73,550	709%	36.9
IEX	710	CE	2,26,250	596%	50.1
GUJGASLTD	720	CE	1,61,250	486%	17.2
POWERGRID	245	CE	5,59,965	483%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,620	PE	1,00,200	5467%	46.8
POWERGRID	215	PE	1,17,326	2100%	10.6
GMRINFRA	42	PE	17,10,000	1800%	2.5
POWERGRID	210	PE	9,97,271	1600%	7.5
ZEEL	285	PE	5,91,000	479%	3.3
IDEA	15	PE	3,50,000	400%	2.7
IDEA	13	PE	1,44,20,000	368%	1.2
GMRINFRA	41	PE	12,37,500	224%	1.9
IOC	121	PE	1,43,000	214%	3.8
POWERGRID	187	PE	1,11,993	200%	1.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	26,016	64.3
TCS	3,600	CE	17,666	94.1
TATASTEEL	1,100	CE	16,097	57.5
RELIANCE	2,600	CE	14,322	29.0
TATASTEEL	1,200	CE	10,723	18.0
TCS	3,700	CE	9,289	46.0
HDFC	2,800	CE	9,124	74.4
HDFCBANK	1,520	CE	8,595	37.6
RELIANCE	2,700	CE	8,126	14.1
HDFCBANK	1,540	CE	8,055	27.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	6,674	33.8
TCS	3,600	PE	5,735	45.9
TATASTEEL	1,000	PE	5,641	13.0
RELIANCE	2,300	PE	5,490	14.7
TCS	3,500	PE	5,365	19.7
TATASTEEL	1,100	PE	4,741	39.8
HDFCBANK	1,500	PE	4,543	22.4
TATASTEEL	1,080	PE	4,510	32.4
INFY	1,700	PE	4,265	16.8
TATASTEEL	1,060	PE	3,897	25.8

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 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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