

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	17,830	1,20,65,250	62,91,600	7.75	1.42	17280
PREVIOUS	17,706	1,21,32,500	68,96,550	15.25	1.41	
% CHANGE	0.70%	-0.55%	-8.77%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but gained significantly in the second half.
- Nifty added 131 points to close at 17822.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17800 strike.
- PCR OI stands at 1.42 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 17280.

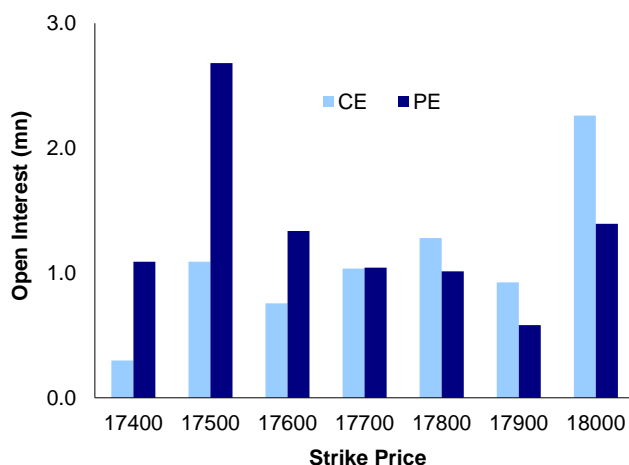
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

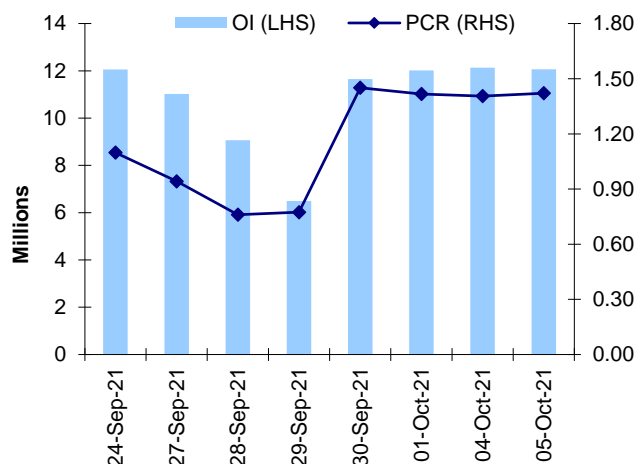
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide-open interest is 870,943Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	64.1%	3,09,000	-2.6%
PERSISTENT	45.2%	1,96,500	1.0%
ICICIGI	32.9%	33,14,150	-1.8%
OBEROIRLTY	26.2%	10,05,200	-3.4%
NAM-INDIA	20.3%	27,08,800	-0.1%
IPCALAB	16.1%	5,89,725	-2.3%
ONGC	15.2%	5,83,66,000	10.9%
JKCEMENT	14.6%	83,825	1.0%
INDIACEM	13.6%	66,90,300	-3.9%
LTTS	12.0%	5,78,600	0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	-5.4%	44,56,100	4.9%
DIXON	-4.8%	4,11,500	-0.6%
MANAPPURAM	-3.9%	2,08,98,000	0.9%
SIEMENS	-3.5%	18,51,300	0.9%
ACC	-3.5%	29,71,000	-0.1%
BATAINDIA	-2.9%	19,00,250	-0.7%
DIVISLAB	-2.9%	22,25,400	-0.1%
DEEPAKNTR	-2.8%	25,78,500	3.0%
MCX	-2.7%	17,92,000	0.0%
MCDOWELL-N	-2.4%	1,63,77,500	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	16,11,89,379	2,88,395	179
ONGC	13,12,38,378	2,09,030	164
BHARTIARTL	2,55,98,885	1,77,261	699
RELIANCE	62,45,770	1,61,268	2,609
TATAMOTORS	3,18,61,985	1,10,412	345
HDFCBANK	51,28,589	81,494	1,595
IDEA	65,40,39,214	77,342	12
TATASTEEL	57,95,216	76,520	1,317
SBIN	1,64,87,568	76,265	465

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	2.7	145	3,20,68,200
ONGC	165	CE	6.0	164	1,63,77,900
NTPC	145	CE	4.5	145	1,53,67,200
ONGC	160	CE	8.5	164	1,31,28,500
INDUSINDBK	1,200	CE	36.9	1,174	30,47,400
COALINDIA	200	CE	9.4	198	1,19,99,400
LUPIN	1,000	CE	26.6	968	20,96,950
ONGC	150	CE	15.6	164	99,02,200
HINDALCO	500	CE	19.9	498	41,86,050
GAIL	170	CE	7.4	165	77,53,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	14.9	1,174	13,86,000
ONGC	150	PE	2.1	164	52,51,400
CIPLA	900	PE	17.4	939	7,75,450
ONGC	160	PE	5.0	164	37,88,400
TCS	3,700	PE	55.4	3,845	5,53,500
COALINDIA	170	PE	1.1	198	33,85,200
COALINDIA	160	PE	0.5	198	33,30,600
ONGC	140	PE	1.0	164	30,41,500
TCS	3,500	PE	16.6	3,845	4,47,300
DRREDDY	5,000	PE	136.8	5,044	1,36,625

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	192	CE	1,22,000	1900%	2.3
CIPLA	940	CE	2,50,250	1733%	35.6
ONGC	175	CE	49,35,700	1503%	3.2
M&MFIN	187	CE	2,68,000	1240%	9.1
IOC	141	CE	1,56,000	1100%	2.2
TATAMOTORS	395	CE	1,28,250	1025%	4.1
ONGC	165	CE	1,63,77,900	980%	6.0
NAM-INDIA	480	CE	2,83,200	832%	11.3
NATIONALUM	113	CE	1,53,000	800%	2.5
IOC	134	CE	1,82,000	600%	3.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	177	PE	4,45,500	6500%	8.6
ASHOKLEY	112	PE	2,79,000	6100%	1.0
TATAPOWER	185	PE	8,50,500	4100%	13.0
NTPC	127	PE	1,76,700	3000%	0.5
ONGC	155	PE	29,02,900	2800%	3.3
ONGC	160	PE	37,88,400	2243%	5.0
BHEL	69	PE	1,89,000	1700%	5.9
PNB	31	PE	5,60,000	1650%	0.2
BANKBARODA	83	PE	1,75,500	1400%	4.2
COALINDIA	197	PE	1,68,000	1233%	9.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	40,566	77.2
RELIANCE	2,700	CE	18,795	39.0
ONGC	160	CE	16,559	8.5
TATAPOWER	180	CE	14,519	10.3
TATAPOWER	190	CE	12,575	6.8
TATAMOTORS	350	CE	12,127	14.7
RELIANCE	2,560	CE	11,937	97.9
BHARTIARTL	700	CE	11,519	24.5
INDUSINDBK	1,200	CE	11,175	36.9
IRCTC	4,500	CE	11,168	140.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	12,275	24.8
RELIANCE	2,400	PE	10,641	8.2
RELIANCE	2,560	PE	7,002	44.7
RELIANCE	2,540	PE	4,877	37.1
RELIANCE	2,300	PE	4,817	3.7
RELIANCE	2,600	PE	4,581	63.5
TATAPOWER	150	PE	4,177	1.1
TATAPOWER	160	PE	3,626	2.3
SBIN	460	PE	3,452	13.8
SBIN	450	PE	3,326	9.5

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- 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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