

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

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	17,225	1,13,28,800	99,49,700	49.4	1.17	16806
PREVIOUS	16,957	1,15,96,500	86,76,400	45.15	1.18	
% CHANGE	1.58%	-2.31%	14.68%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained through the trading session.
- Nifty added 264 points to close at 17176.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200PE and in 17100CE.
- PCR OI stands at 1.17 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 16806.

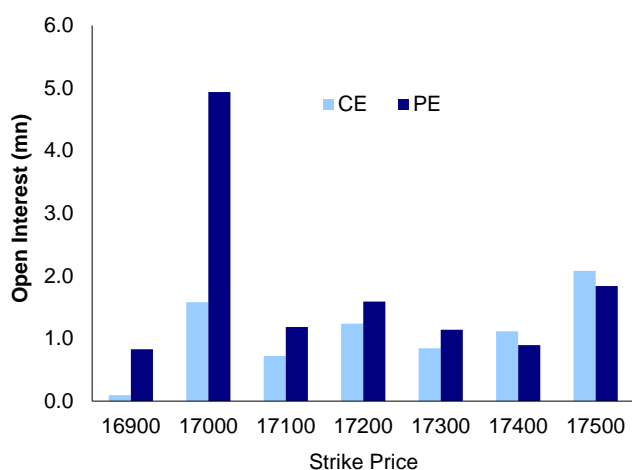
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

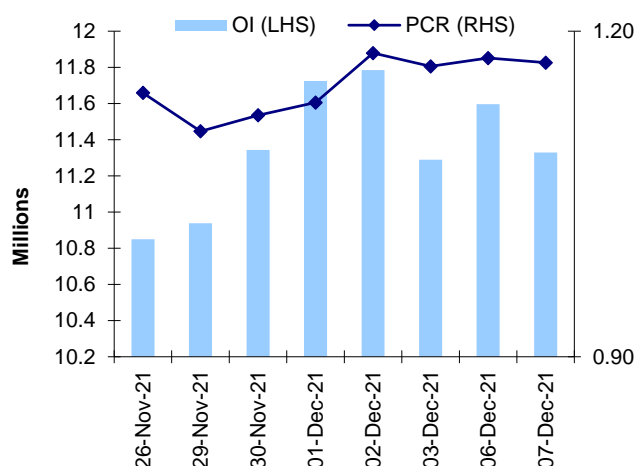
Stocks

- **Sector:-** Metal stocks traded in positive.
- Market wide-open interest is 936,382Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	16.5%	5,79,750	3.5%
CUMMINSIND	10.6%	14,94,600	2.1%
NAM-INDIA	9.8%	33,90,400	0.5%
CHAMBLFERT	9.6%	25,21,500	1.2%
LTI	8.8%	6,59,250	0.0%
PERSISTENT	8.8%	2,50,950	-1.5%
IOC	8.7%	4,18,14,500	-0.3%
IDEA	8.6%	80,85,70,000	-5.0%
DELTACORP	7.8%	1,53,20,300	5.7%
BEL	7.6%	2,14,70,000	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-7.4%	1,61,69,656	1.9%
ALKEM	-7.3%	4,11,200	0.6%
HINDALCO	-5.7%	3,27,98,250	5.0%
IBULHSGFIN	-4.9%	3,86,81,800	1.3%
COROMANDEL	-4.5%	14,65,000	1.5%
AXISBANK	-4.4%	5,95,72,800	3.6%
JKCEMENT	-4.3%	1,72,200	2.4%
ABFRL	-4.2%	1,01,92,000	2.7%
BERGEPAIN	-3.9%	44,95,700	1.4%
RBLBANK	-3.5%	2,94,90,100	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	3,05,13,303	2,22,805	735
KOTAKBANK	73,44,475	1,42,787	1,937
RELIANCE	51,85,007	1,23,811	2,382
AXISBANK	1,51,23,987	1,03,307	687
TATAMOTORS	2,12,80,797	1,01,670	482
TATASTEEL	85,05,390	97,025	1,149
HDFCBANK	62,13,767	94,686	1,526
JSWSTEEL	1,28,96,360	84,851	661
IDEA	57,84,44,565	84,145	14

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	2.5	147	134,59,600
CIPLA	1,000	CE	3.6	894	20,30,600
RELIANCE	2,500	CE	25.0	2,393	57,91,250
HINDALCO	450	CE	10.8	443	50,62,175
TATAPOWER	250	CE	3.5	228	151,60,500
MARUTI	8,000	CE	26.9	7,202	4,33,900
ITC	250	CE	0.7	221	229,24,800
RELIANCE	2,700	CE	6.1	2,393	34,75,500
TATAMOTORS	500	CE	11.3	484	85,98,450
TATAPOWER	240	CE	5.5	228	103,68,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	59.1	3,046	2,85,750
RELIANCE	2,300	PE	25.2	2,393	19,44,500
RELIANCE	2,400	PE	63.0	2,393	18,83,750
INDUSINDBK	900	PE	19.6	931	11,97,000
HDFCBANK	1,500	PE	19.4	1,526	15,04,800
ITC	220	PE	4.6	221	1,07,16,800
DRREDDY	4,500	PE	98.6	4,540	1,24,875
MARUTI	7,000	PE	117.1	7,202	1,34,800
TATAMOTORS	450	PE	5.9	484	36,50,850
KOTAKBANK	1,900	PE	34.3	1,944	5,19,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	19	CE	81,90,000	5750%	0.2
PFC	137	CE	2,91,400	1467%	0.6
CIPLA	890	CE	1,57,950	334%	27.2
AMBUJACEM	375	CE	1,66,500	270%	10.1
IDEA	18	CE	2,01,60,000	243%	0.3
NATIONALUM	120	CE	14,36,500	173%	0.3
HAVELLS	1,440	CE	1,34,500	145%	34.8
NATIONALUM	97	CE	13,26,000	136%	3.9
INDUSTOWER	270	CE	1,82,000	132%	12.9
HAVELLS	1,420	CE	1,08,500	131%	44.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	15	PE	51,10,000	1117%	1.6
GMRINFRA	24	PE	2,25,000	900%	0.1
GMRINFRA	44	PE	6,97,500	288%	2.6
ZEEL	265	PE	1,29,000	231%	1.8
IDEA	14	PE	1,47,70,000	206%	0.9
NATIONALUM	97	PE	2,89,000	183%	4.3
HINDALCO	440	PE	6,94,450	144%	12.8
ABFRL	260	PE	1,53,400	127%	8.3
ONGC	145	PE	27,79,700	119%	3.5
JSWSTEEL	640	PE	5,38,650	102%	11.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,140	CE	20,791	50.4
RELIANCE	2,500	CE	18,912	25.0
RELIANCE	2,400	CE	17,933	58.2
TATASTEEL	1,200	CE	17,032	23.6
HINDALCO	450	CE	14,079	10.8
TATASTEEL	1,160	CE	13,256	40.2
ICICIBANK	750	CE	11,693	14.1
ICICIBANK	730	CE	10,221	24.1
HDFCBANK	1,540	CE	10,126	23.9
ICICIBANK	740	CE	10,005	18.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	PE	11,349	22.2
ASIANPAINT	3,000	PE	8,754	59.1
RELIANCE	2,300	PE	7,346	25.2
RELIANCE	2,400	PE	7,116	63.0
INFY	1,700	PE	6,276	25.0
TATASTEEL	1,120	PE	6,118	28.6
TATASTEEL	1,140	PE	5,846	36.3
ICICIBANK	720	PE	5,083	12.0
TCS	3,500	PE	4,914	27.6
HDFCBANK	1,500	PE	4,601	19.4

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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