

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	17,318	1,08,23,100	93,65,650	69.5	1.21	16806
PREVIOUS	17,261	1,19,86,800	80,22,800	39.8	1.18	
% CHANGE	0.33%	-9.71%	16.74%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but gave up most of its gains to close marginally higher.
- Nifty added 27 points to close at 17248.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17400 strike.
- PCR OI stands at 1.21 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 16806.

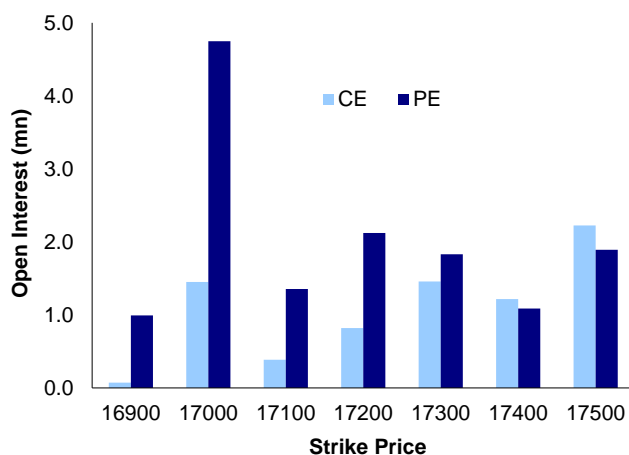
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

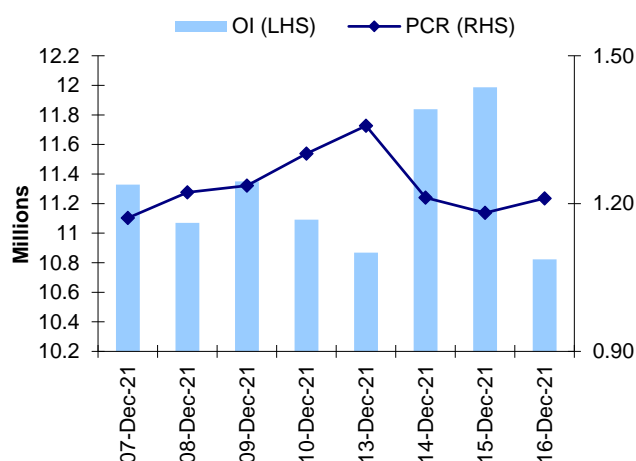
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 780,268Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAM-INDIA	11.8%	45,56,800	-2.7%
CROMPTON	9.4%	27,81,900	-2.1%
GAIL	4.9%	5,58,15,000	-1.9%
EXIDEIND	4.8%	2,72,88,000	-1.6%
COROMANDEL	4.8%	15,78,750	-0.8%
APLLTD	4.4%	17,24,200	-2.3%
PVR	4.4%	34,06,590	-2.3%
IEX	4.2%	4,30,46,250	1.6%
CHAMBLFERT	3.8%	28,08,000	-1.6%
MRF	3.5%	73,390	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	-9.1%	3,00,14,200	-4.1%
GSPL	-6.9%	14,79,000	-1.0%
ICICIPRULI	-5.4%	57,25,500	2.0%
ASTRAL	-4.9%	5,53,575	0.5%
KOTAKBANK	-4.8%	2,01,68,800	-0.4%
NTPC	-4.8%	6,81,66,300	0.6%
POWERGRID	-4.7%	1,99,93,417	-0.8%
ABBOTINDIA	-4.3%	35,850	-0.5%
M&M	-4.3%	1,23,67,600	0.8%
PERSISTENT	-3.2%	3,88,800	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	45,04,829	1,07,769	2,404
ICICIBANK	1,41,23,215	1,05,381	741
HDFCBANK	66,05,216	99,417	1,500
TATAPOWER	4,06,45,402	90,522	222
HDFC	31,49,777	85,353	2,700
TCS	20,72,320	74,250	3,582
TATAMOTORS	1,35,81,352	66,766	492
BHARTIARTL	96,33,006	65,694	681
ZEEL	1,60,79,499	58,789	368

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	1.4	146	151,22,800
POWERGRID	210	CE	2.2	202	67,56,911
POWERGRID	220	CE	1.1	202	47,51,703
HINDALCO	450	CE	10.1	453	61,67,275
RELIANCE	2,500	CE	20.5	2,415	66,79,500
TATAPOWER	250	CE	1.6	223	188,73,000
LUPIN	1,000	CE	3.3	905	14,49,250
ITC	240	CE	1.1	224	382,11,200
MARUTI	8,000	CE	31.4	7,480	4,45,700
CIPLA	900	CE	12.8	884	18,25,850

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,000	PE	24.6	7,480	1,85,100
TATAPOWER	200	PE	1.2	223	71,95,500
RELIANCE	2,300	PE	12.1	2,415	21,96,500
RELIANCE	2,400	PE	41.1	2,415	21,78,750
TATAPOWER	220	PE	5.9	223	62,57,250
ASIANPAINT	3,200	PE	23.7	3,313	2,07,750
HDFCBANK	1,500	PE	21.8	1,507	18,40,850
MARUTI	7,500	PE	159.6	7,480	1,52,800
HINDUNILVR	2,300	PE	24.5	2,320	5,89,200
TATAPOWER	210	PE	2.7	223	56,09,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	640	CE	4,36,800	10300%	18.7
TVSMOTOR	650	CE	4,92,800	2414%	14.4
TVSMOTOR	660	CE	6,14,600	1086%	10.9
NMDC	135	CE	2,68,000	700%	4.0
TVSMOTOR	670	CE	7,51,800	286%	8.3
NMDC	160	CE	1,27,300	280%	0.2
NAM-INDIA	360	CE	1,10,400	263%	4.8
SRF	2,240	CE	1,59,375	190%	52.6
KOTAKBANK	1,800	CE	2,47,200	177%	83.1
IOC	116	CE	4,22,500	171%	2.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	580	PE	1,80,600	2480%	3.9
TVSMOTOR	550	PE	2,52,000	1285%	1.5
NMDC	135	PE	6,16,400	411%	2.0
INFY	1,780	PE	2,60,700	158%	27.6
NMDC	130	PE	3,88,600	152%	0.7
TVSMOTOR	640	PE	2,46,400	115%	21.3
GUJGASLTD	600	PE	3,61,250	105%	7.0
TVSMOTOR	600	PE	6,53,800	95%	7.1
CANBK	207	PE	1,78,200	94%	3.5
AUROPHARMA	620	PE	1,52,100	93%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	26,526	57.3
RELIANCE	2,500	CE	21,885	20.5
INFY	1,780	CE	21,721	26.6
INFY	1,800	CE	21,204	18.4
INFY	1,760	CE	16,424	37.6
BAJFINANCE	7,000	CE	15,078	203.7
ITC	240	CE	14,989	1.1
LT	1,900	CE	10,987	27.4
ITC	230	CE	10,277	2.4
ITC	250	CE	10,136	0.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,760	PE	11,138	18.7
RELIANCE	2,400	PE	8,430	41.1
RELIANCE	2,300	PE	8,417	12.1
INFY	1,700	PE	8,093	6.3
INFY	1,740	PE	7,289	12.1
HDFCBANK	1,500	PE	6,897	21.8
BAJFINANCE	7,000	PE	6,546	152.9
RELIANCE	2,380	PE	6,429	33.1
RELIANCE	2,360	PE	5,738	26.3
INFY	1,720	PE	5,508	8.4

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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