

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	17,410	85,26,400	93,40,500	18.15	0.94	16820
PREVIOUS	17,163	84,88,600	1,16,66,050	26.7	0.98	
% CHANGE	1.44%	0.45%	-19.93%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 256 points to close at 17392.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500CE and 17200PE.
- PCR OI stands at 0.94 compared 0.98 in the previous trading session.
- Nifty to trade with a support of 16820.

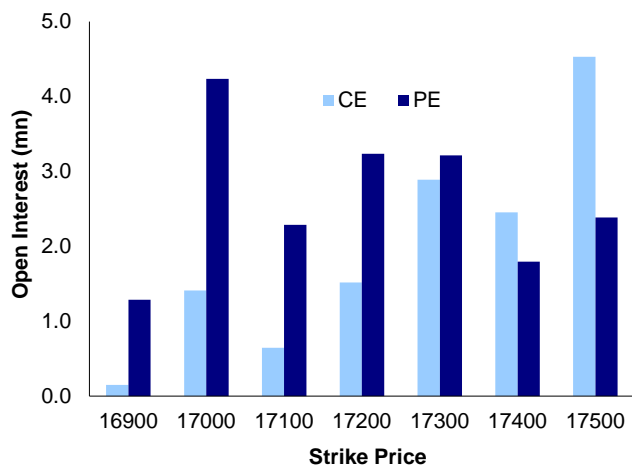
NIFTY LEVELS

16820 16930 17123 17270 17412 17668

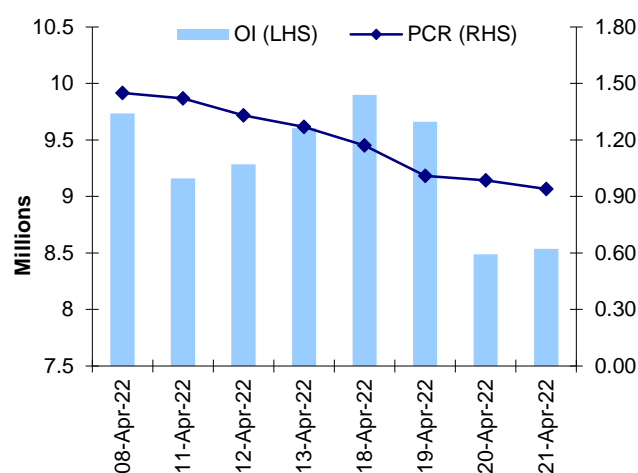
Stocks

- **Sector:-** Most sectors traded positive.
- Market wide open interest is 801,495Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTI	23.8%	18,09,600	-1.8%
L&TFH	20.1%	5,62,30,124	9.3%
GNFC	14.4%	36,53,000	1.3%
COROMANDEL	11.3%	13,65,625	0.2%
COALINDIA	10.2%	5,09,83,800	3.9%
POLYCAB	9.7%	7,26,000	4.8%
GAIL	8.6%	3,49,28,600	-1.0%
AUBANK	8.5%	28,84,000	1.0%
HDFCAMC	7.8%	36,03,600	-0.2%
MARUTI	7.8%	23,61,200	2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ACC	-8.0%	33,26,000	2.8%
NAVINFLUOR	-6.8%	3,49,425	3.7%
BSOFT	-6.8%	43,60,200	2.9%
ESCORTS	-5.2%	39,08,850	4.1%
ABBOTINDIA	-4.8%	35,000	3.5%
APLLTD	-4.1%	17,05,900	1.7%
PETRONET	-4.0%	1,80,09,000	1.9%
KOTAKBANK	-3.4%	1,70,18,400	2.3%
HDFCLIFE	-3.3%	2,48,47,900	2.1%
METROPOLIS	-3.1%	4,41,200	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	2,62,23,135	3,57,489	1,374
RELIANCE	1,00,18,531	2,77,862	2,782
HDFC	54,19,406	1,19,887	2,231
TATAPOWER	4,06,17,734	1,04,044	259
TATASTEEL	66,69,028	86,774	1,302
TCS	22,80,996	82,554	3,629
JINDALSTEL	1,47,55,221	79,343	541
ADANIPOWER	3,03,61,095	74,235	247
ICICIBANK	89,53,098	67,978	762

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	1.6	175	3,27,40,400
ONGC	180	CE	0.6	175	1,95,96,500
LUPIN	800	CE	8.7	785	20,43,400
NTPC	160	CE	3.5	163	1,99,04,400
GAIL	170	CE	1.2	165	67,64,900
MARUTI	8,000	CE	91.7	7,894	5,01,300
ITC	270	CE	1.6	261	2,16,22,400
HINDALCO	600	CE	0.8	541	53,13,725
HINDALCO	580	CE	1.3	541	51,21,300
TATAMOTORS	500	CE	0.8	450	1,48,94,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	0.3	207	59,51,400
NTPC	155	PE	0.2	163	1,00,94,700
ONGC	175	PE	1.8	175	79,07,900
COALINDIA	200	PE	2.0	207	51,66,000
COALINDIA	190	PE	0.7	207	50,19,000
NTPC	160	PE	1.0	163	80,37,000
ACC	2,100	PE	8.2	2,270	2,61,500
COALINDIA	185	PE	0.5	207	35,57,400
ITC	250	PE	0.7	261	79,77,600
COALINDIA	195	PE	1.0	207	30,36,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EICHERMOT	2,660	CE	1,45,950	2680%	39.5
M&M	960	CE	1,46,300	704%	2.7
M&M	920	CE	5,85,200	398%	11.0
L&TFH	96	CE	2,05,252	360%	0.7
M&M	930	CE	2,71,600	313%	7.8
L&TFH	97	CE	4,01,580	309%	0.6
L&TFH	93	CE	5,62,212	294%	1.2
BIOCON	385	CE	1,63,300	274%	2.6
EICHERMOT	2,700	CE	2,03,000	239%	26.6
AMBUJACEM	395	CE	4,54,500	209%	3.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GRANULES	285	PE	2,21,650	14200%	4.0
COALINDIA	207	PE	3,23,400	7600%	5.3
BIOCON	365	PE	3,97,900	2063%	3.4
BIOCON	370	PE	6,09,500	1556%	5.0
BPCL	395	PE	3,40,200	1354%	4.8
RELIANCE	2,780	PE	2,92,000	1184%	41.2
HCLTECH	960	PE	2,40,100	1170%	1.9
RELIANCE	2,760	PE	4,89,500	744%	32.0
EICHERMOT	2,600	PE	1,43,150	605%	19.6
M&M	900	PE	5,53,700	559%	6.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	82,837	32.8
RELIANCE	2,760	CE	40,215	53.0
RELIANCE	2,780	CE	36,743	42.3
HDFCBANK	1,400	CE	27,168	15.4
RELIANCE	2,900	CE	25,827	8.9
RELIANCE	2,700	CE	25,747	95.3
INFY	1,620	CE	20,657	21.0
INFY	1,600	CE	20,218	32.9
RELIANCE	2,740	CE	19,399	65.6
MARUTI	7,800	CE	18,980	184.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	21,674	14.6
TATASTEEL	1,300	PE	15,133	25.9
RELIANCE	2,760	PE	14,307	32.0
TATASTEEL	1,280	PE	13,534	17.8
TCS	3,600	PE	12,183	28.4
RELIANCE	2,600	PE	11,946	4.6
INFY	1,600	PE	10,584	14.8
RELIANCE	2,740	PE	10,136	24.9
RELIANCE	2,780	PE	8,277	41.2
HDFCBANK	1,300	PE	7,759	4.1

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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