

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	17,559	1,28,56,200	94,65,600	-2.7	1.37	17080
PREVIOUS	17,387	1,35,96,900	99,14,850	-9.35	1.33	
% CHANGE	0.99%	-5.45%	-4.53%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain in the second half.
- Nifty added 165 points to close at 17562.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400PE and Reduction in 17900CE.
- PCR OI stands at 1.37 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 17080.

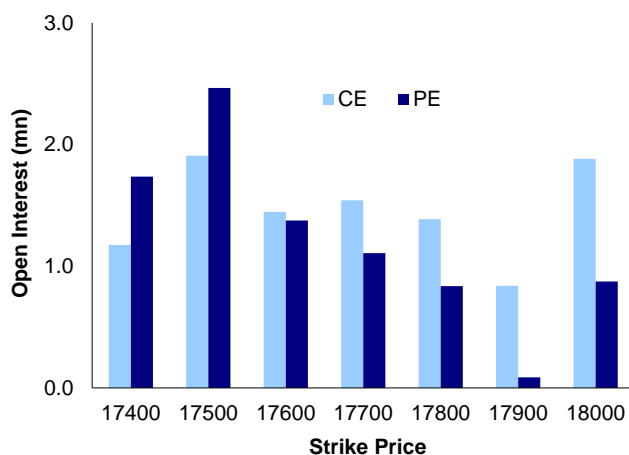
NIFTY LEVELS

16720 16900 17080 17290 17449 17688

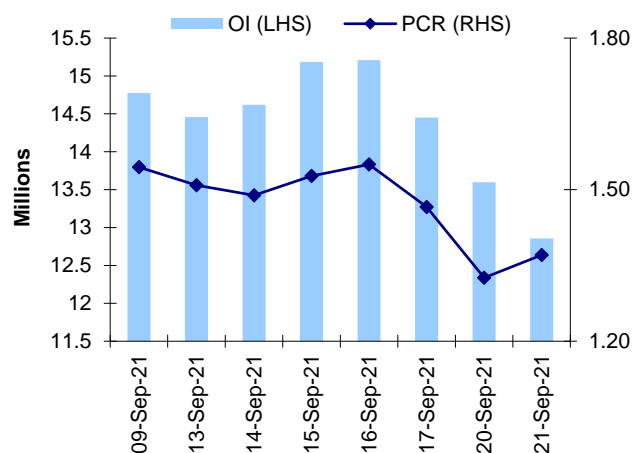
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 973,938Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	19.6%	76,62,050	2.5%
GODREJPROP	13.6%	24,58,300	4.8%
HINDALCO	12.3%	3,45,84,900	1.5%
POLYCAB	10.2%	7,41,600	-2.8%
BATAINDIA	10.1%	19,99,800	0.8%
HAL	10.1%	21,51,275	-1.3%
GUJGASLTD	8.7%	55,15,000	-0.8%
MINDTREE	8.7%	23,60,800	5.6%
SRF	8.5%	8,28,625	0.5%
INDIGO	8.2%	47,17,000	3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-11.4%	21,73,925	-2.2%
ASTRAL	-10.8%	4,20,200	0.5%
MANAPPURAM	-9.0%	2,65,14,000	3.1%
INDIAMART	-6.3%	2,19,750	1.5%
NMDC	-5.0%	10,50,09,100	1.5%
LICHSGFIN	-4.5%	1,94,30,000	0.8%
DRREDDY	-4.2%	28,24,000	1.6%
MCX	-4.2%	19,99,200	2.8%
TATASTEEL	-3.8%	5,24,45,850	3.1%
IBULHSGFIN	-3.8%	3,88,77,100	-3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,55,93,540	3,23,357	1,292
ITC	5,66,71,832	1,34,762	242
HDFCBANK	73,87,498	1,14,102	1,552
RELIANCE	45,76,111	1,09,915	2,405
BHARTIARTL	1,39,54,874	1,01,802	727
JSWSTEEL	1,42,89,169	93,465	669
HINDALCO	1,87,50,888	83,551	451
KOTAKBANK	38,66,888	77,664	2,011
SBIN	1,72,79,588	75,491	439

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	442	CE	1.2	415	83,80,800
M&M	800	CE	3.0	740	28,72,100
SUNPHARMA	800	CE	2.2	766	65,18,400
HINDALCO	480	CE	2.9	452	63,27,450
MARUTI	7,000	CE	64.5	6,796	6,65,200
ONGC	140	CE	2.3	135	97,55,900
HDFCBANK	1,600	CE	9.6	1,557	47,00,300
LUPIN	1,000	CE	4.3	933	18,07,100
COALINDIA	160	CE	2.7	157	84,63,000
RELIANCE	2,500	CE	14.8	2,406	50,62,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	125	PE	0.9	135	50,20,400
KOTAKBANK	1,800	PE	1.7	2,017	13,36,800
ONGC	120	PE	0.5	135	47,20,100
COALINDIA	145	PE	0.4	157	46,03,200
ONGC	130	PE	1.8	135	43,27,400
INDUSINDBK	1,000	PE	2.7	1,140	12,25,800
BHARTIARTL	680	PE	1.4	728	44,70,165
BHARTIARTL	700	PE	4.2	728	44,70,165
COALINDIA	150	PE	0.9	157	35,40,600
ITC	220	PE	0.5	242	1,17,24,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	415	CE	1,22,400	6700%	6.9
ABFRL	265	CE	1,11,800	2050%	0.4
GODREJPROP	1,900	CE	3,12,650	1559%	10.5
NMDC	130	CE	3,28,300	1125%	9.4
GODREJPROP	1,760	CE	1,54,050	977%	42.0
BPCL	420	CE	8,74,800	659%	5.0
GODREJPROP	1,740	CE	1,63,800	385%	49.0
TATACHEM	800	CE	3,98,000	262%	20.8
ADANIANT	1,420	CE	1,63,000	208%	54.2
MGL	1,100	CE	1,05,000	197%	27.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	132	PE	19,17,300	1560%	2.7
GMRINFRA	36	PE	2,02,500	800%	1.9
ONGC	135	PE	14,70,700	516%	3.9
ITC	245	PE	10,36,800	449%	8.8
BPCL	400	PE	2,73,600	424%	2.3
GAIL	132	PE	1,83,000	400%	0.3
TATASTEEL	900	PE	1,71,700	281%	0.9
MINDTREE	4,200	PE	1,35,600	242%	60.0
PVR	1,500	PE	1,26,577	224%	51.0
ESCORTS	1,460	PE	1,34,200	217%	30.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	240	CE	44,468	7.2
ITC	250	CE	30,085	3.9
BAJFINANCE	7,700	CE	29,246	265.4
BAJFINANCE	8,000	CE	28,854	128.3
BAJFINANCE	7,800	CE	25,226	211.8
RELIANCE	2,400	CE	25,103	45.1
TATASTEEL	1,300	CE	23,206	39.3
BAJFINANCE	7,600	CE	20,981	327.0
HINDUNILVR	2,840	CE	19,997	33.9
HINDUNILVR	2,900	CE	19,676	19.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	14,900	14.0
RELIANCE	2,400	PE	11,266	37.8
TATASTEEL	1,240	PE	11,041	23.8
RELIANCE	2,300	PE	10,908	7.1
ITC	220	PE	9,798	0.5
ICICIBANK	700	PE	8,820	6.3
SBIN	430	PE	8,420	4.2
BAJFINANCE	7,500	PE	7,699	80.2
ITC	230	PE	7,456	1.8
ITC	225	PE	7,100	0.9

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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