

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	17,708	64,89,650	89,13,150	-3	0.77	17280
PREVIOUS	17,748	90,65,700	1,20,09,600	0.2	0.76	
% CHANGE	-0.23%	-28.42%	-25.78%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and stooped lower before recovering completely in the second half.
- Nifty lost 37 points to close at 17711.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000CE and 17600PE.
- PCR OI stands at 0.77 compared to 0.76 in the previous trading session.
- Nifty to trade with a support of 17280.

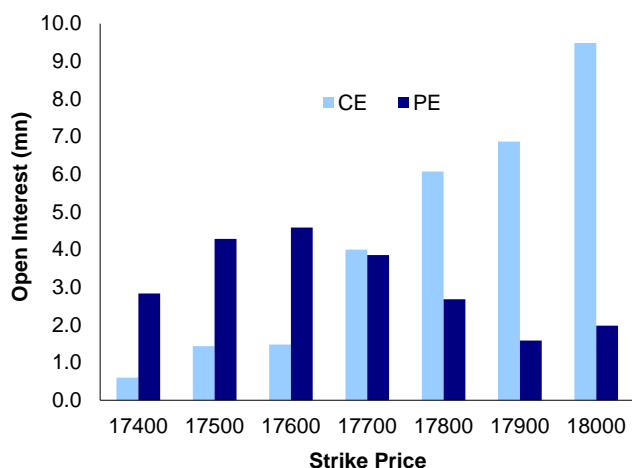
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

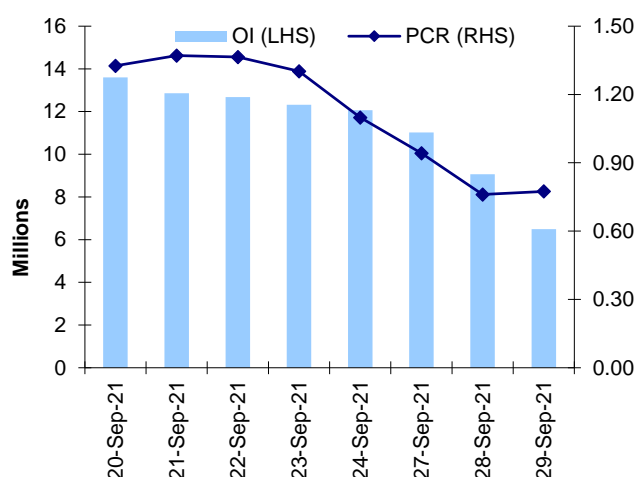
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 1,025,239Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCAMC	112.8%	34,16,400	-5.5%
OFSS	19.8%	7,53,750	-1.0%
HINDALCO	14.4%	3,93,96,600	3.3%
TECHM	14.2%	1,23,81,600	-1.3%
SUNPHARMA	14.0%	3,80,92,600	4.7%
MPHASIS	11.1%	22,01,875	-0.3%
NAVINFLUOR	10.6%	6,92,325	-1.5%
PNB	9.4%	31,95,68,000	1.3%
GMRINFRA	9.4%	13,54,50,000	6.0%
LTI	9.3%	7,62,450	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	-22.9%	77,56,200	5.9%
AUBANK	-18.7%	52,89,500	2.8%
ICICIGI	-12.2%	24,62,875	2.4%
INDUSTOWER	-9.4%	1,31,65,600	-0.7%
LTTS	-9.1%	6,00,400	3.9%
L&TFH	-8.8%	6,44,04,508	1.4%
SAIL	-8.2%	15,72,72,500	3.7%
HINDPETRO	-7.7%	2,18,02,500	2.7%
NAM-INDIA	-7.7%	24,54,400	0.0%
INDHOTEL	-7.2%	2,04,55,500	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	12,67,46,990	1,90,471	152
SBIN	3,86,35,938	1,75,958	460
SUNPHARMA	1,85,65,413	1,48,654	811
HDFCBANK	81,31,518	1,29,699	1,594
TATASTEEL	94,94,577	1,22,544	1,296
BHARTIARTL	1,67,29,859	1,16,269	694
RELIANCE	44,85,721	1,13,799	2,528
AXISBANK	1,42,41,004	1,11,447	782
TECHM	79,48,104	1,10,797	1,395

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	442	CE	0.6	436	64,20,600
SUNPHARMA	800	CE	10.2	810	58,05,800
WIPRO	700	CE	0.2	643	36,33,600
ONGC	140	CE	4.5	145	151,69,000
AXISBANK	820	CE	0.3	784	41,10,000
GAIL	160	CE	0.7	157	32,75,700
TATAMOTORS	340	CE	0.9	331	59,99,250
DRREDDY	5,000	CE	11.0	4,883	1,80,375
HEROMOTOCO	2,900	CE	8.2	2,887	2,68,200
LT	1,800	CE	0.7	1,724	7,88,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SUNPHARMA	800	PE	0.6	810	27,11,800
ONGC	140	PE	0.1	145	77,84,700
HDFCBANK	1,580	PE	2.1	1,599	12,87,550
HDFCBANK	1,560	PE	0.4	1,599	12,10,550
INDUSINDBK	1,100	PE	2.9	1,128	7,29,000
TATAMOTORS	300	PE	0.1	331	32,91,750
HINDALCO	480	PE	0.2	493	32,78,750
HINDALCO	470	PE	0.1	493	29,62,700
KOTAKBANK	1,800	PE	0.3	2,031	6,85,200
BHARTIARTL	687	PE	0.8	694	37,70,114

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	129	CE	2,08,000	3100%	0.5
TATAPOWER	167	CE	1,14,750	1600%	0.2
NTPC	143	CE	2,22,300	875%	1.0
NTPC	145	CE	8,26,500	314%	0.6
NTPC	142	CE	3,02,100	308%	1.3
BHARTIARTL	695	CE	2,92,330	269%	4.9
IOC	132	CE	3,90,000	200%	0.2
GMRINFRA	44	CE	1,35,000	200%	0.1
BHARTIARTL	725	CE	1,48,994	182%	0.8
INFY	1,660	CE	1,28,400	130%	28.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	190	PE	2,98,648	5500%	0.5
TATAPOWER	155	PE	3,44,250	2450%	4.4
TATAPOWER	147	PE	6,61,500	2350%	0.5
BHEL	61	PE	7,35,000	2233%	0.2
SUNPHARMA	800	PE	27,11,800	1837%	0.6
NTPC	140	PE	2,10,900	1750%	1.8
GMRINFRA	38	PE	8,10,000	1700%	0.5
SUNPHARMA	810	PE	1,94,600	1638%	4.9
NTPC	132	PE	1,93,800	1600%	0.1
COALINDIA	180	PE	14,82,600	1371%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,560	CE	22,560	3.8
RELIANCE	2,540	CE	20,801	6.7
RELIANCE	2,580	CE	19,344	2.5
SBIN	460	CE	16,496	3.3
SUNPHARMA	800	CE	15,935	10.2
TATASTEEL	1,300	CE	15,874	11.6
RELIANCE	2,600	CE	14,223	1.6
SBIN	450	CE	13,918	9.3
TATAPOWER	150	CE	13,536	2.4
COALINDIA	200	CE	12,188	8.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	15,034	4.1
RELIANCE	2,520	PE	11,998	11.1
SBIN	450	PE	8,180	0.4
SBIN	440	PE	6,388	0.2
HDFCBANK	1,580	PE	6,259	2.1
TATASTEEL	1,280	PE	6,253	3.8
BAJFINANCE	7,500	PE	5,837	32.6
SUNPHARMA	800	PE	5,696	0.6
MARUTI	7,300	PE	4,904	14.6
BAJFINANCE	7,400	PE	4,889	14.5

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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