

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	14,798	98,07,375	80,11,350	36.75	1.69	14210
PREVIOUS	14,578	1,08,70,350	1,75,27,400	49.45	1.65	
% CHANGE	1.50%	-9.78%	-54.29%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to trade higher through the day.
- Nifty added 232 point to close at 14761.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15500CE and 14700PE.
- PCR OI stands at 1.69 compared to 1.65 in the previous trading session.
- Nifty to trade with a support of 14210.

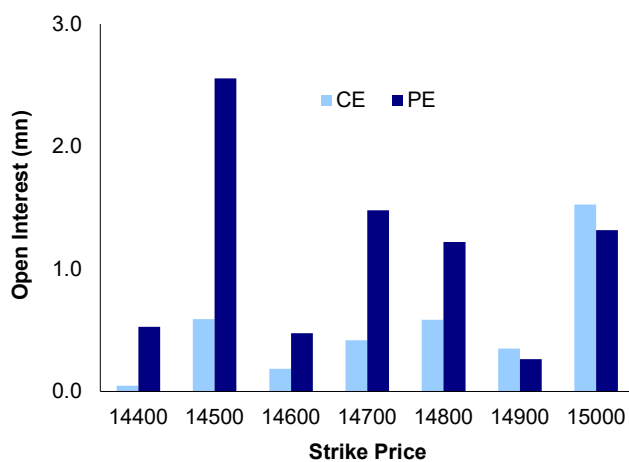
NIFTY LEVELS

14210	14477	14784	14986	15082	15205
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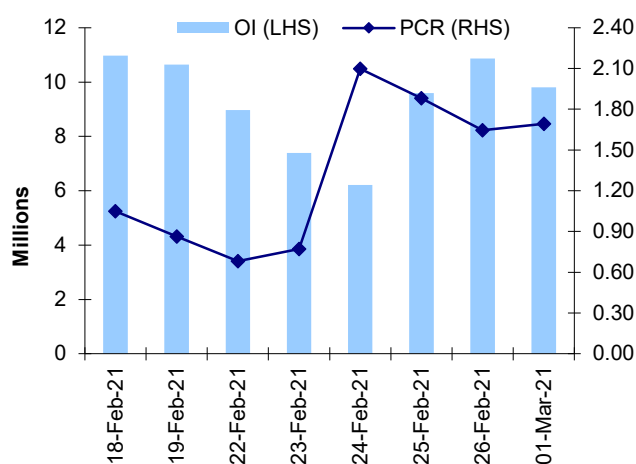
Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide-open interest is 534,312Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	300%	83,700	4%
DEEPAKNTR	170%	4,78,500	14%
LTI	142%	42,750	0%
IRCTC	141%	11,62,525	10%
GRANULES	138%	18,47,600	6%
PFIZER	131%	25,750	2%
PIIND	122%	61,000	0%
APLLTD	106%	1,17,700	0%
GUJGASLTD	101%	3,63,750	8%
LTTS	100%	28,000	0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARUTI	-10%	29,49,000	2%
BERGEPAIN	-9%	36,02,500	6%
M&M	-8%	89,29,200	2%
ICICIPRULI	-7%	68,25,000	2%
MINDTREE	-7%	10,13,600	2%
TITAN	-5%	64,59,750	3%
TATACHEM	-5%	92,94,000	1%
ULTRACEMCO	-5%	14,90,200	4%
MFSL	-5%	30,35,500	-1%
BHEL	-5%	12,31,02,000	3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	5,40,75,848	2,88,093	532
TATAMOTORS	6,11,90,868	2,00,267	328
RELIANCE	81,59,670	1,70,771	2,102
ICICIBANK	2,15,27,318	1,30,575	608
SBIN	2,96,77,890	1,17,145	395
HDFCBANK	67,68,009	1,05,542	1,559
AXISBANK	1,43,01,187	1,04,734	729
TATASTEEL	1,40,58,646	1,02,284	730
MARUTI	14,17,600	99,053	7,015

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	5.4	151	110,92,200
POWERGRID	230	CE	7.0	223	21,04,000
COALINDIA	170	CE	3.0	151	58,42,200
MARUTI	8,000	CE	64.2	7,038	4,12,000
ONGC	120	CE	5.2	117	61,36,900
HINDALCO	350	CE	14.2	345	28,59,500
COALINDIA	150	CE	8.9	151	52,87,800
NTPC	110	CE	5.4	109	104,76,600
BANKBARODA	90	CE	2.7	81	153,62,100
ITC	220	CE	3.4	208	157,40,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	6,500	PE	105.4	7,038	1,87,000
MARUTI	7,000	PE	283.4	7,038	1,81,700
ITC	200	PE	3.5	208	68,16,000
TATAMOTORS	300	PE	10.2	330	41,26,800
TCS	2,900	PE	74.5	2,944	3,75,600
ZEEL	200	PE	6.5	218	19,08,000
AXISBANK	700	PE	20.4	732	17,55,600
SBIN	380	PE	11.8	397	37,26,000
SBIN	350	PE	4.3	397	35,01,000
TCS	2,700	PE	21.1	2,944	3,19,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	540	CE	15,14,118	2721%	22.2
BHARTIARTL	530	CE	11,73,534	2542%	27.1
L&TFH	127	CE	2,05,252	2200%	1.4
NMDC	137	CE	1,20,600	1700%	5.2
APOLLOTYRE	255	CE	5,95,000	1600%	11.1
SAIL	82	CE	3,04,000	1500%	4.0
L&TFH	112	CE	1,42,784	1500%	4.7
BHARTIARTL	500	CE	4,38,687	1029%	46.1
JINDALSTEL	400	CE	2,25,000	1025%	6.3
MOTHERSUMI	232	CE	1,54,000	1000%	15.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	90	PE	2,32,024	2500%	1.2
BHARTIARTL	470	PE	4,81,260	2067%	4.3
SAIL	78	PE	3,04,000	1500%	4.5
SAIL	77	PE	3,04,000	1500%	3.9
MOTHERSUMI	225	PE	2,17,000	1450%	12.2
TATAPOWER	99	PE	2,02,500	1400%	6.4
BHARTIARTL	450	PE	6,03,426	1317%	2.5
BHEL	49	PE	15,12,000	800%	4.2
ZEEL	215	PE	1,80,000	757%	12.6
NATIONALUM	40	PE	6,29,000	640%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	13,662	84.5
RELIANCE	2,200	CE	12,435	44.0
BHARTIARTL	600	CE	8,069	7.1
RELIANCE	2,300	CE	7,975	21.5
TCS	3,000	CE	6,321	73.5
MARUTI	7,500	CE	6,090	143.8
IRCTC	2,000	CE	5,132	110.7
MARUTI	7,000	CE	5,061	328.3
BHARTIARTL	550	CE	4,943	18.3
BHARTIARTL	560	CE	4,682	14.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	5,467	35.4
BHARTIARTL	500	PE	4,769	9.5
RELIANCE	1,900	PE	4,551	15.0
RELIANCE	2,100	PE	4,402	73.8
BHARTIARTL	520	PE	3,724	16.2
BHARTIARTL	530	PE	3,105	20.6
RELIANCE	1,800	PE	3,013	6.2
BAJFINANCE	5,000	PE	2,410	121.6
ICICIBANK	600	PE	2,377	20.7
BHARTIARTL	480	PE	2,321	5.5

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)

Rusmik Oza Head of Research rusmik.oza@kotak.com +91 22 6218 6441	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	Priyesh Babariya Research Associate priyesh.babariya@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	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	Krishna Nain M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	

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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