

**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	14,958	1,01,89,875	91,78,600	39.15	1.73	<b>14210</b>
PREVIOUS	14,798	98,07,375	80,11,350	36.75	1.69	
% CHANGE	1.08%	3.90%	14.57%	-	-	

## OUTLOOK

### Nifty

- Nxxx Nifty opened gap-up and had a volatile trading session
- Nifty added 157 point to close at 14919.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15500CE and 14600PE.
- PCR OI stands at 1.73 compared to 1.69 in the previous trading session.
- Nifty to trade with a support of 14210.

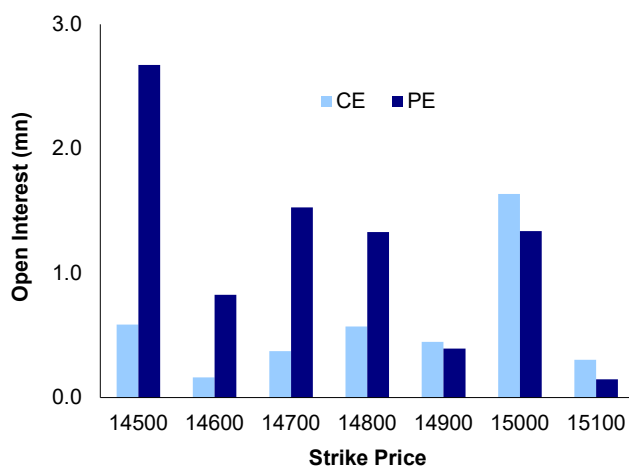
### NIFTY LEVELS

14210	14477	14784	14986	15082	15205
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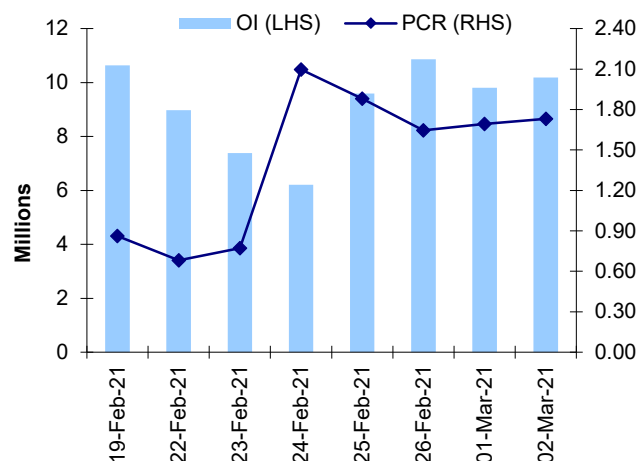
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 569,892Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	466.0%	97,500	3.0%
LTTS	327.1%	1,19,600	5.9%
CUB	316.2%	23,09,500	4.0%
ALKEM	293.6%	86,600	3.1%
PIIND	261.5%	2,20,500	4.6%
TRENT	161.3%	3,77,000	9.1%
LTI	101.8%	86,250	6.2%
NAVINFLUOR	76.1%	1,47,375	5.6%
NAM-INDIA	60.5%	7,47,200	0.1%
GUJGASLTD	50.2%	5,46,250	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	-10.9%	4,06,79,100	-3.0%
AARTIIND	-9.7%	4,13,100	1.9%
POWERGRID	-8.8%	1,22,00,000	-1.0%
MARUTI	-8.0%	27,12,500	2.8%
MOTHERSUMI	-7.9%	2,95,96,000	0.5%
CHOLAFIN	-7.7%	47,25,000	3.1%
PAGEIND	-6.4%	75,630	4.9%
TORNTPOWER	-6.0%	33,15,000	1.0%
SIEMENS	-5.3%	7,57,350	1.7%
HDFCLIFE	-5.2%	74,84,400	2.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	12,77,08,761	4,33,165	346
RELIANCE	79,15,073	1,66,833	2,106
BHARTIARTL	3,00,58,411	1,61,181	541
ICICIBANK	2,40,51,433	1,46,220	611
HDFCBANK	80,55,019	1,26,453	1,568
BPCL	2,66,00,333	1,25,808	469
SBIN	3,05,34,337	1,20,433	394
AXISBANK	1,45,03,453	1,05,918	731
HDFC	40,86,134	1,04,897	2,564

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	4.5	150	117,47,400
ONGC	120	CE	3.8	113	72,38,000
HINDUNILVR	2,200	CE	49.6	2,185	10,95,900
ITC	220	CE	4.0	211	168,35,200
BANKBARODA	90	CE	2.5	80	165,55,500
MARUTI	8,000	CE	64.5	7,235	3,31,200
IBULHSGFIN	250	CE	11.3	231	34,72,000
TATAMOTORS	350	CE	23.4	348	90,11,700
IOC	110	CE	2.5	103	72,67,000
TCS	3,100	CE	59.9	3,022	7,72,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	400	PE	20.1	397	54,96,000
MARUTI	7,000	PE	163.9	7,235	1,62,900
TATAMOTORS	300	PE	6.1	348	52,26,900
BPCL	400	PE	2.4	471	15,15,600
INFY	1,200	PE	7.7	1,314	18,40,800
TATAMOTORS	320	PE	11.7	348	48,39,300
AXISBANK	700	PE	18.1	734	19,86,000
MARUTI	6,500	PE	46.2	7,235	1,34,900
ITC	200	PE	2.3	211	64,80,000
ITC	210	PE	6.2	211	62,84,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	152	CE	6,38,400	950%	8.4
SAIL	88	CE	1,90,000	900%	1.6
BPCL	530	CE	1,53,000	608%	7.8
SAIL	84	CE	6,46,000	580%	2.7
TORNTPOWER	460	CE	1,23,000	486%	2.5
VEDL	180	CE	2,41,800	457%	37.8
BEL	162	CE	2,35,600	417%	4.7
SAIL	82	CE	14,63,000	381%	3.3
BPCL	485	CE	1,90,800	308%	18.0
NTPC	118	CE	3,36,300	293%	3.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	91	PE	4,55,000	6900%	0.8
BEL	150	PE	8,13,200	3467%	7.5
TATAPOWER	105	PE	4,05,000	2900%	8.2
TATAMOTORS	370	PE	1,36,800	2300%	37.6
IOC	104	PE	1,36,500	2000%	5.3
GMRINFRA	28	PE	4,50,000	1900%	1.8
PETRONET	225	PE	1,95,000	1525%	1.7
SAIL	79	PE	2,47,000	1200%	4.3
NMDC	112	PE	2,54,600	1167%	0.9
NTPC	112	PE	3,81,900	738%	4.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	12,927	41.9
RELIANCE	2,100	CE	10,556	81.7
INFY	1,300	CE	9,280	45.7
TATAMOTORS	350	CE	8,158	23.4
TATAMOTORS	400	CE	8,044	8.7
TCS	3,000	CE	7,702	101.0
MARUTI	7,500	CE	7,499	169.9
BPCL	500	CE	6,470	13.6
TCS	3,100	CE	5,930	59.9
MARUTI	7,200	CE	5,781	291.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	5,304	66.1
BHARTIARTL	500	PE	4,801	6.9
RELIANCE	2,000	PE	4,248	29.4
RELIANCE	1,900	PE	3,786	11.7
ICICIBANK	600	PE	2,894	18.3
MARUTI	6,500	PE	2,558	46.2
SBIN	390	PE	2,477	15.1
BHARTIARTL	530	PE	2,174	15.6
MARUTI	7,000	PE	2,166	163.9
BHARTIARTL	520	PE	2,047	12.0

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### 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.

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### FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Rusmik Oza</b> Head of Research rusmik.oza@kotak.com +91 22 6218 6441	<b>Arun Agarwal</b> Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	<b>Amit Agarwal, CFA</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	<b>Priyesh Babariya</b> Research Associate priyesh.babariya@kotak.com +91 22 6218 6433
<b>Jatin Damania</b> Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	<b>Purvi Shah</b> Pharmaceuticals purvi.shah@kotak.com +91 22 6218 6432	<b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427	
<b>Sumit Pokharna</b> Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	<b>Pankaj Kumar</b> Midcap pankajr.kumar@kotak.com +91 22 6218 6434	<b>Krishna Nain</b> M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	

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### TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Shrikant Chouhan</b> shrikant.chouhan@kotak.com +91 22 6218 5408	<b>Amol Athawale</b> amol.athawale@kotak.com +91 20 6620 3350	<b>Sayed Haider</b> Research Associate sayed.haider@kotak.com +91 22 62185498
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### DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Sahaj Agrawal</b> sahaj.agrawal@kotak.com +91 79 6607 2231	<b>Prashanth Lalu</b> prashanth.lalu@kotak.com +91 22 6218 5497	<b>Prasenjit Biswas, CMT, CFTe</b> prasenjit.biswas@kotak.com +91 33 6615 6273
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