

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	16,506	1,26,50,600	1,18,26,400	7.6	1.67	16250
PREVIOUS	16,613	1,25,43,200	1,37,88,950	8.45	1.67	
% CHANGE	-0.65%	0.86%	-14.23%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and closed below 16500.
- Nifty lost 107 points to close at 16498.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 16500 strike.
- PCR OI stands at 1.67 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 16250.

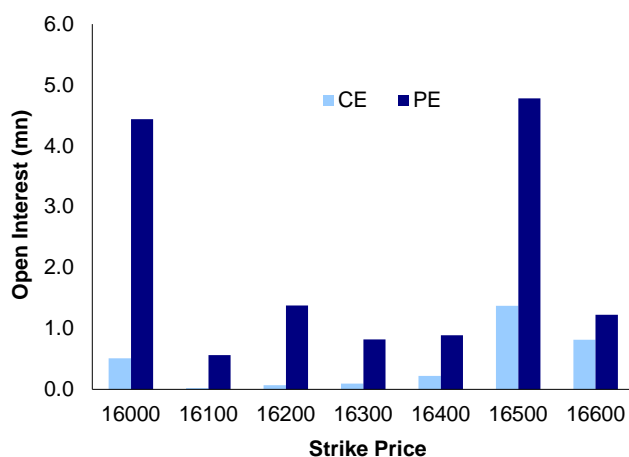
NIFTY LEVELS

16000 16250 16450 16613 16827 17015

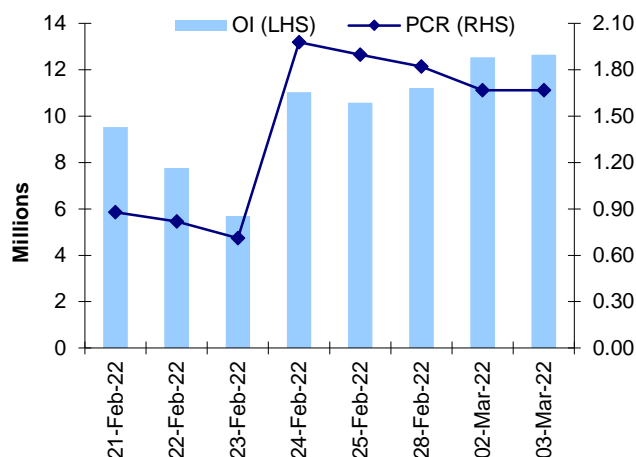
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 680,042Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	14.3%	29,23,750	-6.8%
ESCORTS	13.4%	61,41,850	-2.2%
AMBUJACEM	10.7%	2,52,73,500	-4.6%
JKCEMENT	10.6%	2,66,350	-3.7%
ONGC	10.4%	3,15,93,100	4.5%
ASIANPAINT	9.3%	55,64,700	-5.2%
POWERGRID	9.1%	2,83,60,894	3.3%
ICICIPRULI	7.9%	82,69,500	-4.7%
INTELLECT	7.4%	5,62,500	0.5%
DIXON	7.4%	4,83,500	-1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCDOWELL-N	-11.7%	1,31,85,000	-0.8%
GNFC	-11.6%	25,25,900	0.4%
NBCC	-6.7%	2,29,32,000	-1.5%
MCX	-6.6%	16,07,550	-0.5%
ALKEM	-5.8%	2,42,600	-0.3%
GAIL	-5.0%	2,63,70,300	4.2%
COALINDIA	-4.9%	3,43,60,200	2.2%
BEL	-4.8%	2,11,54,600	-0.4%
ITC	-4.5%	15,41,15,200	1.9%
ASTRAL	-4.2%	10,00,725	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,74,50,338	2,28,594	1,303
ICICIBANK	2,31,90,595	1,63,692	698
ULTRACEMCO	24,06,110	1,47,860	5,981
HDFC	61,91,711	1,41,185	2,273
TATAMOTORS	2,95,99,672	1,31,177	437
ASIANPAINT	44,06,840	1,28,405	2,872
HDFCBANK	87,63,961	1,20,709	1,371
HINDALCO	1,86,76,314	1,12,951	606
RELIANCE	47,01,183	1,12,465	2,378

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	CE	6.2	169	122,58,400
NTPC	135	CE	2.0	132	172,93,800
GAIL	160	CE	4.2	155	85,76,600
COALINDIA	200	CE	5.4	189	61,69,800
ONGC	175	CE	4.4	169	52,97,600
ONGC	180	CE	3.2	169	52,66,800
NTPC	140	CE	1.0	132	78,88,800
BPCL	360	CE	7.6	346	35,74,800
TATAMOTORS	500	CE	5.6	437	119,13,000
IOC	120	CE	2.3	114	54,66,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	PE	1.6	189	54,01,200
COALINDIA	150	PE	0.9	189	34,86,000
COALINDIA	170	PE	2.9	189	29,98,800
COALINDIA	180	PE	5.6	189	23,43,600
TATAMOTORS	400	PE	11.0	437	44,94,450
HINDALCO	550	PE	6.8	606	23,89,725
TATAMOTORS	450	PE	32.0	437	40,32,750
SBIN	450	PE	11.8	469	37,72,500
MARUTI	7,000	PE	135.0	7,619	1,42,800
HINDALCO	500	PE	2.8	606	18,42,550

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	280	CE	1,05,600	3200%	0.2
HINDCOPPER	160	CE	1,03,200	1100%	0.6
GAIL	167	CE	4,08,700	1017%	2.4
POWERGRID	245	CE	1,65,323	933%	0.6
MARICO	560	CE	2,64,000	915%	2.0
ONGC	182	CE	1,54,000	900%	2.8
POWERGRID	222	CE	2,77,316	643%	4.0
TRENT	1,120	CE	1,28,325	608%	62.0
ASHOKLEY	110	CE	5,98,500	454%	6.1
POWERGRID	250	CE	9,59,940	429%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	590	PE	1,36,500	2525%	31.4
COALINDIA	200	PE	2,43,600	1833%	17.0
POWERGRID	215	PE	3,73,310	1300%	6.2
POWERGRID	212	PE	2,02,654	1167%	5.0
TATASTEEL	1,320	PE	1,93,375	579%	70.9
POWERGRID	220	PE	2,07,987	550%	9.0
NMDC	152	PE	1,13,900	467%	5.7
INDIACEM	170	PE	1,24,700	378%	3.3
COALINDIA	190	PE	7,85,400	345%	10.2
ESCORTS	1,500	PE	1,18,250	330%	20.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	18,105	63.1
TATASTEEL	1,300	CE	15,648	63.1
RELIANCE	2,500	CE	13,400	27.9
TATASTEEL	1,400	CE	12,762	26.8
WIPRO	570	CE	12,103	20.6
TATASTEEL	1,320	CE	10,551	53.6
ITC	220	CE	10,467	5.0
INFY	1,740	CE	10,118	40.2
TCS	3,600	CE	9,793	78.1
COALINDIA	200	CE	8,913	5.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	9,288	60.4
TATASTEEL	1,260	PE	7,209	42.5
ASIANPAINT	2,900	PE	6,544	132.1
RELIANCE	2,400	PE	6,395	80.1
TATASTEEL	1,200	PE	6,072	23.8
RELIANCE	2,300	PE	5,505	40.5
ASIANPAINT	2,800	PE	4,628	88.5
ITC	210	PE	4,497	2.1
ASIANPAINT	3,000	PE	4,388	188.8
INFY	1,700	PE	4,298	41.2

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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