

Sahaj Agrawal
sahaj.agrawal@kotak.com
+91 79 6607 2231

Malay Gandhi
malay.gandhi@kotak.com
+91 22 6218 6420

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	14,191	1,23,08,100	50,18,000	54.1	1.67	13820
PREVIOUS	14,189	1,23,68,925	78,58,050	43.45	1.67	
% CHANGE	0.01%	-0.49%	-36.14%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but gave up all its gains to close flat.
- Nifty lost 8 points to close at 14137.
- OI concentration seen in 14000CE and 13000PE
- Activity witnessed in 14200 strike.
- PCR OI stands at 1.67 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 13820.

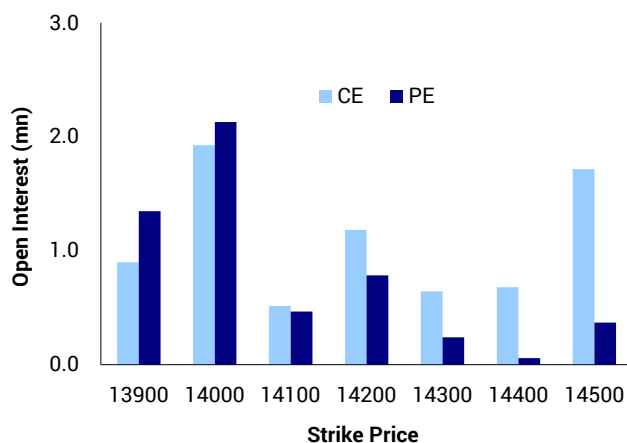
NIFTY LEVELS

13820	13940	14032	14161	14258	14368
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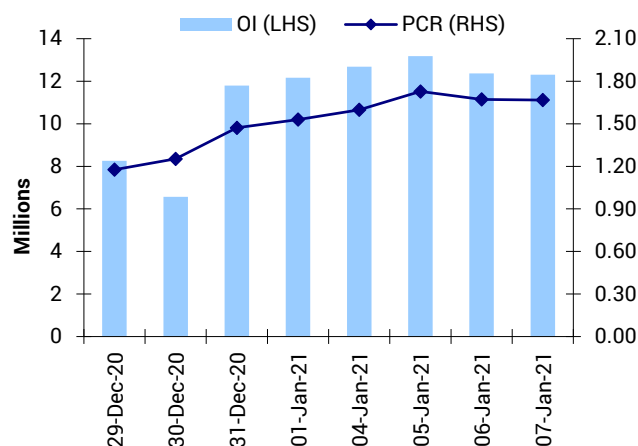
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 430,715Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	100.0%	18,27,000	1.4%
LALPATHLAB	49.5%	1,54,000	1.8%
HDFCAMC	19.0%	2,74,000	-1.2%
TATACHEM	19.0%	84,36,000	1.5%
GODREJPROP	18.7%	15,73,650	-0.5%
PEL	17.3%	52,07,400	5.8%
BOSCHLTD	15.0%	1,67,950	4.2%
COFORGE	12.9%	5,00,625	-2.2%
TCS	12.3%	63,82,800	-0.6%
HINDUNILVR	11.5%	59,25,600	-2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-21.0%	16,87,250	3.7%
IDFCFIRSTB	-8.3%	14,36,40,000	10.6%
POWERGRID	-8.3%	2,09,68,000	0.5%
APOLLOHOSP	-8.1%	16,70,000	0.3%
ACC	-8.1%	29,67,500	1.8%
IGL	-7.1%	64,19,875	-0.4%
BATAINDIA	-4.9%	11,98,450	-1.1%
EXIDEIND	-4.4%	1,26,54,000	1.7%
ONGC	-3.8%	5,03,27,200	1.0%
INDUSTOWER	-3.5%	86,46,400	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,49,18,406	2,86,413	1,911
TATASTEEL	3,82,32,194	2,74,940	723
BHARTIARTL	3,87,17,913	2,10,695	545
HDFCBANK	99,47,421	1,41,486	1,416
TATAMOTORS	6,60,24,848	1,30,739	197
AXISBANK	1,78,87,570	1,19,629	671
SRTRANSFIN	91,62,646	1,15,912	1,307
ICICIBANK	2,11,38,034	1,15,456	541
TCS	37,17,827	1,12,603	3,033

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	100	CE	4.1	98	131,59,300
IOC	100	CE	2.4	95	124,73,500
COALINDIA	140	CE	3.8	137	78,07,800
IOC	95	CE	4.2	95	99,71,000
TCS	3,100	CE	71.7	3,043	11,49,000
ITC	220	CE	2.2	204	156,57,600
RELIANCE	2,000	CE	43.0	1,923	57,46,000
BPCL	400	CE	15.3	394	37,04,400
TATAMOTORS	200	CE	9.1	197	99,75,000
TCS	3,200	CE	40.7	3,043	8,76,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	280	PE	6.9	289	48,69,000
SBIN	250	PE	1.5	289	43,56,000
TCS	2,900	PE	37.5	3,043	4,17,600
TCS	3,000	PE	74.1	3,043	3,93,000
TCS	2,800	PE	18.0	3,043	3,85,800
ITC	200	PE	4.6	204	60,22,400
INDUSINDBK	900	PE	24.8	957	9,80,100
RELIANCE	1,900	PE	59.9	1,923	20,56,500
SBIN	260	PE	2.3	289	32,61,000
TATAMOTORS	190	PE	6.7	197	31,74,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	610	CE	1,29,000	8500%	23.0
BHARATFORG	640	CE	1,18,500	3850%	12.8
MCDOWELL-N	700	CE	3,37,500	2355%	4.1
FEDERALBNK	86	CE	9,70,000	2325%	1.4
TVSMOTOR	540	CE	9,39,400	1997%	9.5
ITC	202	CE	1,18,400	1750%	7.3
L&TFH	120	CE	6,88,900	1283%	1.4
BHARATFORG	620	CE	2,04,000	1033%	18.9
MCDOWELL-N	660	CE	1,03,750	938%	10.6
BHARATFORG	650	CE	2,68,500	616%	10.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	750	PE	9,19,700	54000%	43.5
LICHSGFIN	430	PE	1,92,000	9500%	18.6
JINDALSTEL	300	PE	4,75,000	9400%	16.9
APOLLOTYRE	167	PE	2,55,000	5000%	3.5
IDFCFIRSTB	46	PE	7,79,000	4000%	2.9
TATASTEEL	730	PE	1,85,300	3533%	32.0
HINDALCO	265	PE	3,09,600	3500%	8.1
HINDALCO	270	PE	7,13,800	3220%	10.2
IDFCFIRSTB	45	PE	28,12,000	2860%	2.3
IDFCFIRSTB	43	PE	15,96,000	2700%	1.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	20,501	43.0
BHARTIARTL	550	CE	13,153	17.9
RELIANCE	2,100	CE	9,743	20.0
TATASTEEL	750	CE	8,707	18.3
TATASTEEL	720	CE	8,706	30.8
RELIANCE	1,950	CE	8,312	61.1
BHARTIARTL	560	CE	8,230	13.7
BHARTIARTL	540	CE	7,680	22.8
TCS	3,100	CE	7,357	71.7
BHARTIARTL	600	CE	7,325	4.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	7,300	59.9
RELIANCE	1,800	PE	4,924	25.8
TATASTEEL	700	PE	4,894	18.5
TCS	3,000	PE	3,723	74.1
TATASTEEL	680	PE	3,675	12.3
RELIANCE	1,850	PE	3,664	39.5
HDFCBANK	1,400	PE	3,450	29.1
BHARTIARTL	500	PE	3,373	3.9
BHARTIARTL	520	PE	3,203	8.1
BHARTIARTL	530	PE	2,855	11.3

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
Sanjeev Zarbade Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	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	Malay Gandhi malay.gandhi@kotak.com +91 22 6218 6420	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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