

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	16,011	1,27,88,550	1,81,73,800	-2.1	1.37	15615
PREVIOUS	15,872	1,25,33,850	1,92,51,000	9.2	1.48	
% CHANGE	0.87%	2.03%	-5.60%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but recovered considerably well to close above 16000.
- Nifty added 150 points to close at 16013.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 16100CE and Reduction in 16500PE.
- PCR OI stands at 1.37 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 15615.

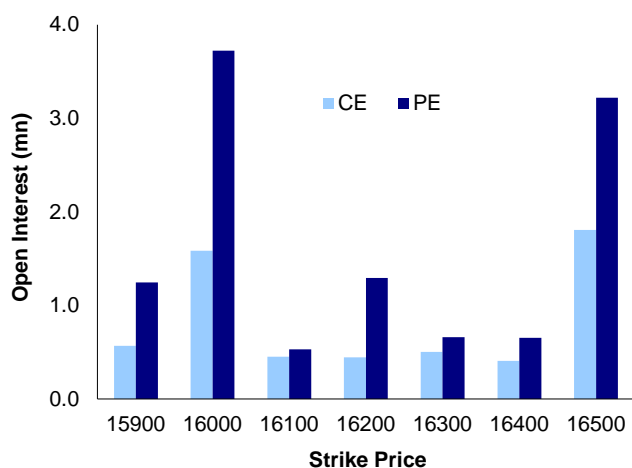
NIFTY LEVELS

15615 15815 16000 16250 16450 16613

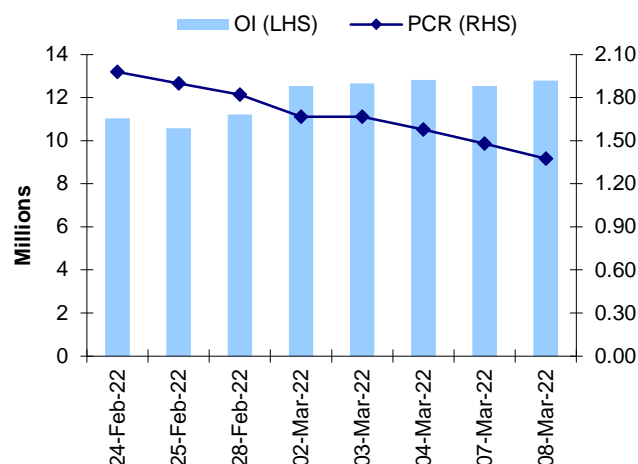
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is 982,812Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	30.5%	4,07,400	-6.3%
GSPL	24.7%	15,62,300	1.5%
MCX	20.1%	20,34,550	-1.3%
MOTHERSUMI	17.9%	3,16,92,500	-1.1%
BAJAJ-AUTO	11.3%	19,60,500	2.5%
ASHOKLEY	9.0%	4,50,85,500	0.2%
ICICIBANK	8.4%	13,43,89,750	1.7%
APOLLOTYRE	6.9%	1,43,90,000	-1.3%
HINDCOPPER	6.2%	1,61,63,700	1.6%
ATUL	6.0%	97,200	5.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	-9.1%	1,71,86,125	9.6%
AUBANK	-8.9%	26,07,500	3.1%
NAVINFLUOR	-8.5%	3,69,450	-0.6%
DALBHARAT	-7.9%	7,07,750	2.3%
HINDALCO	-7.8%	3,30,57,325	-4.8%
LAURUSLABS	-7.2%	50,85,900	1.3%
PERSISTENT	-7.1%	4,58,100	1.2%
MGL	-6.6%	35,69,400	6.7%
CUB	-5.2%	1,16,24,600	6.2%
DEEPAKNTR	-5.1%	18,29,000	3.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,96,06,246	2,55,897	1,328
RELIANCE	98,25,043	2,18,130	2,236
TATAMOTORS	5,55,43,383	2,15,364	392
HDFC	90,24,183	1,89,625	2,152
MARUTI	28,40,376	1,88,789	6,806
SBIN	4,25,10,207	1,84,682	440
ICICIBANK	2,67,16,975	1,74,958	665
AXISBANK	2,48,28,458	1,62,795	670
ONGC	7,31,27,816	1,34,027	179

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	2.0	133	350,60,700
ONGC	200	CE	3.0	177	145,06,800
GAIL	160	CE	4.2	155	88,26,700
ONGC	190	CE	4.6	177	83,23,700
ONGC	180	CE	7.4	177	77,38,500
TATAMOTORS	500	CE	2.0	393	167,69,400
ONGC	185	CE	5.9	177	61,52,300
NTPC	140	CE	1.1	133	90,74,400
COALINDIA	200	CE	5.4	188	55,86,000
IOC	120	CE	3.0	115	62,59,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	5.0	177	45,73,800
ONGC	150	PE	1.0	177	41,19,500
ONGC	160	PE	2.2	177	37,26,800
HINDALCO	550	PE	8.2	590	29,19,700
TATAPOWER	220	PE	6.8	228	65,34,000
NTPC	130	PE	2.2	133	30,49,500
HINDALCO	560	PE	10.6	590	17,89,875
ITC	220	PE	2.7	227	66,75,200
TATAMOTORS	400	PE	25.8	393	39,98,550
HINDALCO	500	PE	2.9	590	17,01,725

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	460	CE	2,31,000	16700%	1.3
NTPC	163	CE	2,16,600	3700%	0.3
ASHOKLEY	95	CE	8,37,000	3000%	8.9
NTPC	141	CE	1,53,900	1250%	1.0
INFY	2,040	CE	1,14,300	989%	2.6
GSPL	280	CE	1,44,500	963%	11.7
MOTHERSUMI	125	CE	3,32,500	956%	8.2
SBIN	435	CE	14,05,500	856%	22.3
POWERGRID	260	CE	8,58,613	847%	0.5
HINDCOPPER	132	CE	2,75,200	814%	5.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	590	PE	1,08,000	8900%	8.6
AXISBANK	580	PE	2,19,600	2514%	7.2
ASHOKLEY	77	PE	1,66,500	1133%	1.2
MOTHERSUMI	105	PE	2,27,500	983%	1.9
MOTHERSUMI	95	PE	1,36,500	875%	1.0
FEDERALBNK	84	PE	1,40,000	600%	2.0
AXISBANK	500	PE	1,50,000	594%	1.9
NTPC	132	PE	12,42,600	541%	3.0
NMDC	157	PE	1,54,100	475%	8.7
INFY	1,580	PE	3,38,100	374%	6.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,800	CE	23,335	39.8
TCS	3,600	CE	21,129	99.5
RELIANCE	2,300	CE	20,016	50.8
RELIANCE	2,400	CE	16,373	22.4
TATASTEEL	1,300	CE	14,989	41.6
TATASTEEL	1,400	CE	14,484	15.5
INFY	1,760	CE	14,395	58.8
INFY	1,780	CE	12,763	48.6
NTPC	135	CE	11,973	2.0
HINDALCO	600	CE	10,036	19.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2200	PE	9402	63.45
TATASTEEL	1200	PE	8224	26.55
INFY	1700	PE	7397	21.25
RELIANCE	2000	PE	6851	17.05
HINDALCO	600	PE	6778	29.1
INFY	1760	PE	5751	39.75
TATASTEEL	1260	PE	5418	49.5
TCS	3500	PE	5325	56.35
SBIN	430	PE	5272	13.5
RELIANCE	2100	PE	5240	33.55

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- 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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