

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

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

Prashanth Lal
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	15,106	1,08,32,925	66,01,100	-3.25	1.57	14590
PREVIOUS	15,127	1,09,85,550	61,68,300	11.5	1.61	
% CHANGE	-0.14%	-1.39%	7.02%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded above 15200 levels before giving up all its gains and closing flat.
- Nifty lost 6 points to close at 15109.
- OI concentration seen in 15500CE and 14000PE
- Addition witnessed in 15200CE and in 14800PE.
- PCR OI stands at 1.57 compared to 1.61 in the previous trading session.
- Nifty to trade with a support of 14590.

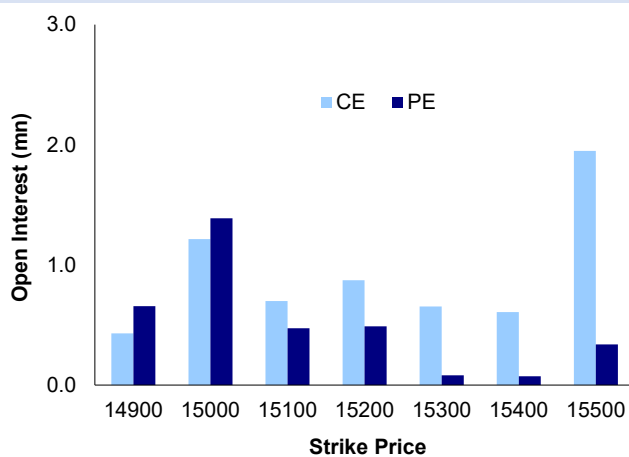
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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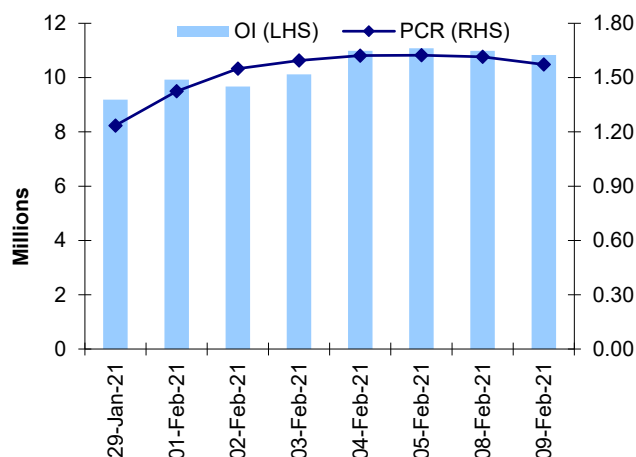
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide-open interest is 590,777Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALKRISIND	79.8%	26,21,600	-10.0%
TORNTPHARM	55.1%	12,85,250	-6.4%
VOLTAS	45.5%	36,69,000	3.8%
TATACHEM	32.3%	89,52,000	6.8%
POWERGRID	16.1%	1,42,04,000	-0.8%
MRF	14.8%	57,080	3.0%
ITC	10.8%	12,79,20,000	-1.8%
BANKBARODA	9.9%	7,91,50,500	-0.9%
HINDUNILVR	9.7%	87,10,500	-0.9%
MCDOWELL-N	8.8%	1,35,66,250	-2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	-12.3%	1,10,76,000	-4.2%
HINDALCO	-9.3%	2,31,25,400	-0.3%
JINDALSTEL	-9.3%	2,20,50,000	0.8%
EXIDEIND	-9.3%	1,19,48,400	-1.4%
HDFCLIFE	-8.7%	87,81,300	3.0%
ASIANPAINT	-6.9%	72,52,200	3.7%
TATASTEEL	-6.6%	3,96,01,500	-0.5%
IDFCFIRSTB	-6.3%	17,70,04,000	1.7%
BHEL	-6.1%	12,78,48,000	-2.8%
RAMCOCEM	-5.9%	18,44,500	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	10,59,81,081	3,48,303	325
SBIN	6,38,69,990	2,53,342	395
TATASTEEL	2,93,37,028	2,07,281	699
ASIANPAINT	71,78,572	1,79,328	2,507
RELIANCE	90,47,308	1,78,620	1,956
ICICIBANK	2,71,55,615	1,72,713	633
AXISBANK	2,23,07,807	1,65,119	743
ITC	7,06,55,961	1,64,504	229
HDFC	55,86,584	1,53,446	2,747

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	2.6	139	123,98,400
ONGC	100	CE	5.2	99	116,27,000
BANKBARODA	90	CE	1.8	80	153,62,100
HINDUNILVR	2,300	CE	30.3	2,227	16,30,800
NTPC	100	CE	2.4	97	131,61,300
ONGC	105	CE	3.5	99	83,16,000
ITC	250	CE	4.0	227	180,80,000
RELIANCE	2,000	CE	46.2	1,963	44,17,000
ITC	240	CE	6.0	227	168,32,000
MARUTI	8,000	CE	122.8	7,637	3,65,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	1.3	396	98,52,000
SBIN	390	PE	14.2	396	89,97,000
SBIN	350	PE	3.7	396	76,77,000
BANKBARODA	80	PE	4.8	80	60,25,500
SBIN	330	PE	2.3	396	73,41,000
SBIN	340	PE	2.9	396	69,99,000
TATAMOTORS	300	PE	10.0	326	53,58,000
SBIN	370	PE	6.9	396	66,51,000
HINDUNILVR	2,200	PE	40.5	2,227	5,55,300
BPCL	400	PE	12.4	406	14,74,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	610	CE	2,16,000	2600%	15.7
BALKRISIND	1,700	CE	3,15,600	2032%	67.7
ADANIPTS	670	CE	1,22,500	1533%	6.1
TATACHEM	620	CE	4,76,000	1090%	13.0
TORNTPOWER	330	CE	11,76,000	932%	13.3
TATACHEM	590	CE	2,34,000	875%	22.2
TATACHEM	640	CE	7,78,000	648%	9.1
ONGC	106	CE	5,39,000	600%	3.2
HAVELLS	1,170	CE	2,27,000	588%	30.9
TATAPOWER	103	CE	5,26,500	550%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	82	PE	4,31,200	2700%	0.5
TATASTEEL	720	PE	1,81,900	2575%	46.5
ONGC	103	PE	1,23,200	1500%	7.5
VEDL	190	PE	1,42,600	1050%	12.1
VEDL	185	PE	4,21,600	1033%	8.6
ONGC	101	PE	3,15,700	720%	6.7
TATACHEM	540	PE	1,22,000	510%	13.0
POWERGRID	207	PE	4,08,000	467%	4.9
TATACHEM	550	PE	1,90,000	352%	16.9
WIPRO	445	PE	1,98,400	343%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	CE	37,747	46.2
RELIANCE	2,100	CE	15,086	19.9
ASIANPAINT	2,500	CE	14,961	85.0
ITC	240	CE	10,450	6.0
RELIANCE	2,050	CE	9,977	30.1
ASIANPAINT	2,600	CE	9,669	46.5
PNB	40	CE	9,591	1.9
TATACHEM	600	CE	9,144	18.6
ITC	250	CE	8,716	4.0
SBIN	400	CE	8,626	15.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,234	32.5
RELIANCE	1,800	PE	6,118	10.8
RELIANCE	1,850	PE	5,955	18.6
RELIANCE	1,950	PE	5,290	54.1
SBIN	390	PE	4,641	14.2
SBIN	370	PE	4,392	6.9
SBIN	380	PE	3,907	10.0
SBIN	400	PE	3,893	19.2
SBIN	350	PE	3,662	3.7
RELIANCE	2,000	PE	3,645	82.6

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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