

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	15,209	11,179,200	5,384,500	35.3	1.49	14676
PREVIOUS	15,135	11,584,575	8,476,950	36.75	1.66	
% CHANGE	0.49%	-3.50%	-36.48%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained range bound.
- Nifty added 76 point to close at 15174.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15400CE and Reduction in 14700PE.
- PCR OI stands at 1.49 compared to 1.66 in the previous trading session.
- Nifty to trade with a support of 14676.

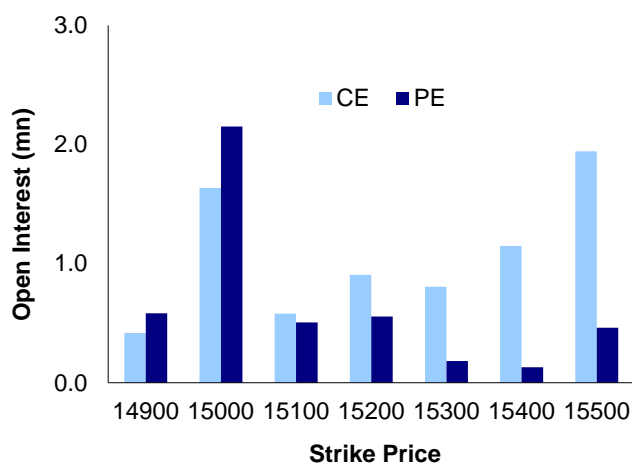
NIFTY LEVELS

14676	14854	15082	15243	15432	15638
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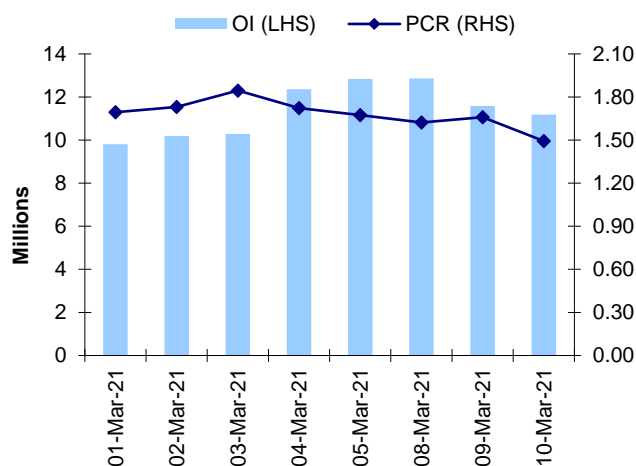
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 510,089Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTI	81.4%	277,200	6.0%
LTTS	43.2%	444,600	0.7%
ALKEM	29.4%	226,400	-1.2%
MPHASIS	18.9%	241,475	3.4%
MINDTREE	15.2%	1,611,200	5.3%
BHEL	10.5%	122,892,000	-0.1%
ASHOKLEY	8.9%	49,545,000	0.4%
COFORGE	7.9%	365,625	5.9%
GUJGASLTD	5.5%	1,070,000	-0.7%
GRANULES	5.5%	5,967,500	3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TRENT	-8.6%	480,675	0.7%
RECLTD	-7.2%	16,698,000	2.4%
CADILAHC	-6.8%	10,527,000	1.1%
AUBANK	-6.8%	1,055,000	1.7%
HINDUNILVR	-6.7%	7,851,000	1.3%
WIPRO	-6.4%	38,153,600	1.8%
PAGEIND	-6.0%	67,740	2.1%
CHOLAFIN	-5.7%	4,645,000	-0.9%
CIPLA	-5.5%	10,922,600	1.9%
BERGEPAIN	-4.5%	3,188,900	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	58,643,853	188,322	321
TATASTEEL	19,685,860	140,791	725
RELIANCE	5,316,182	116,301	2,182
AXISBANK	13,377,990	101,389	761
ICICIBANK	15,838,994	99,112	626
BHARTIARTL	18,663,334	97,775	526
TCS	3,053,778	93,974	3,071
SBIN	22,677,399	88,035	388
HDFCBANK	5,527,508	86,220	1,556

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	2.0	147	14,448,000
ONGC	120	CE	2.9	114	11,288,200
AMBUJACEM	300	CE	6.8	292	3,234,000
IOC	105	CE	1.7	99	13,143,000
WIPRO	450	CE	5.6	429	5,958,400
COALINDIA	150	CE	4.0	147	7,081,200
ITC	220	CE	2.1	208	22,531,200
SBIN	400	CE	9.5	390	13,917,000
MARUTI	8,000	CE	36.3	7,305	345,000
TATAMOTORS	400	CE	2.0	323	12,198,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	PE	7.9	1,528	1,251,200
TATAMOTORS	300	PE	6.2	323	6,195,900
AXISBANK	700	PE	6.1	762	2,233,200
MARUTI	7,000	PE	83.2	7,305	154,300
SBIN	350	PE	2.3	390	5,592,000
WIPRO	400	PE	3.1	429	2,124,800
HINDUNILVR	2,200	PE	24.0	2,233	429,600
SBIN	380	PE	9.0	390	5,298,000
ITC	200	PE	2.1	208	8,044,800
TCS	2,900	PE	13.6	3,085	336,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,460	CE	1,227,600	434%	5.2
HEROMOTOCO	3,450	CE	162,600	259%	87.4
MINDTREE	2,000	CE	231,200	236%	28.2
VEDL	255	CE	589,000	188%	3.0
MANAPPURAM	182	CE	150,000	178%	1.4
TECHM	1,010	CE	127,200	136%	29.9
GODREJPROP	1,500	CE	202,150	130%	36.6
HINDALCO	345	CE	1,027,700	113%	11.0
IOC	121	CE	149,500	109%	0.3
RBLBANK	245	CE	568,400	104%	10.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MINDTREE	1,800	PE	104,000	2067%	28.0
L&TFH	95	PE	499,744	1300%	1.6
INDUSTOWER	227	PE	148,400	1225%	2.2
PETRONET	225	PE	174,000	867%	0.9
BPCL	395	PE	106,200	638%	1.8
MOTHERSUMI	195	PE	385,000	511%	2.1
RECLTD	132	PE	390,000	400%	1.0
INFY	1,360	PE	208,200	375%	24.0
BHEL	54	PE	1,386,000	340%	2.5
HINDALCO	285	PE	167,700	290%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	13,972	56.0
INFY	1,400	CE	10,060	19.2
TCS	3,100	CE	9,673	63.1
RELIANCE	2,300	CE	9,067	24.1
HCLTECH	1,000	CE	8,231	23.7
INFY	1,360	CE	6,950	36.7
INFY	1,380	CE	6,257	26.8
TCS	3,200	CE	5,488	29.3
HINDUNILVR	2,200	CE	5,427	57.2
WIPRO	430	CE	5,317	12.0

PUT OPTION VOLUMES

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WIPRO	430	CE	5,317	12.0

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
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	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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