

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

Prashanth Lalul
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	18,241	1,00,24,400	61,07,950	29.2	1.53	17645
PREVIOUS	18,084	1,00,11,850	66,31,400	28.55	1.61	
% CHANGE	0.87%	0.13%	-7.89%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 156 points to close at 18212.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 18500CE and in 18200PE.
- PCR OI stands at 1.53 compared to 1.61 in the previous trading session.
- Nifty to trade with a support of 17645.

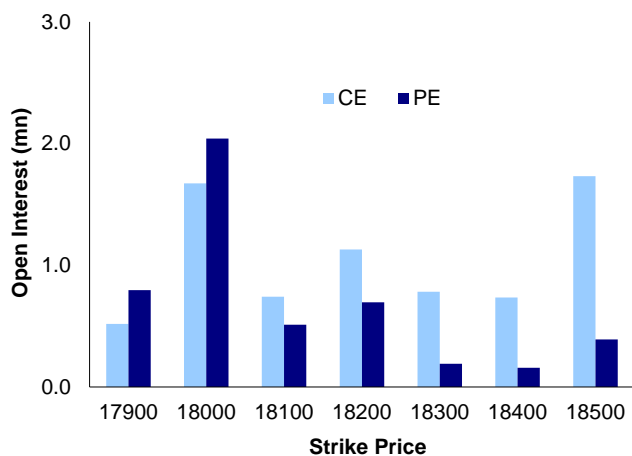
NIFTY LEVELS

17425 17645 17828 18084 18187 18368

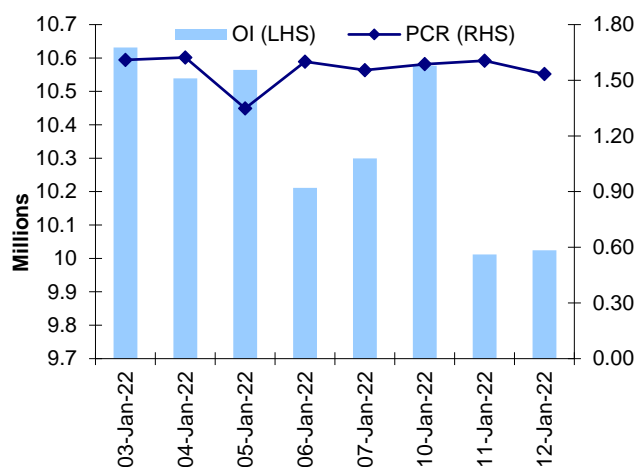
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 976,097Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	47.7%	20,89,300	2.8%
ATUL	43.3%	87,375	3.2%
BALRAMCHIN	16.2%	55,82,400	1.0%
COROMANDEL	11.6%	14,94,375	0.1%
LICHSGFIN	11.3%	1,62,08,000	1.6%
CHAMBLFERT	11.3%	42,24,000	6.5%
ABBOTINDIA	11.3%	43,125	-1.5%
ABFRL	11.2%	1,24,25,400	2.3%
ONGC	10.2%	5,18,28,700	2.5%
GMRINFRA	10.0%	6,26,17,500	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	-18.0%	1,71,32,500	-3.2%
ALKEM	-12.8%	2,13,800	-0.3%
DELTACORP	-12.6%	1,67,09,500	3.1%
IDEA	-10.2%	79,80,00,000	8.5%
INDIAMART	-10.1%	2,17,800	5.3%
BATAINDIA	-9.4%	14,69,600	3.2%
BANDHANBNK	-6.4%	2,59,50,600	2.3%
NAM-INDIA	-5.2%	32,43,200	0.1%
HDFC	-4.5%	1,32,17,100	1.0%
OBEROIRLTY	-3.6%	29,51,200	4.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	68,30,402	1,71,162	2,521
HDFCBANK	1,05,42,765	1,64,968	1,557
TCS	32,03,744	1,24,118	3,860
IDEA	85,69,95,853	1,09,299	13
ICICIBANK	1,30,34,848	1,07,076	824
BHARTIARTL	1,23,66,953	88,910	730
TATAMOTORS	1,62,55,334	82,537	507
JPOWER	78,91,72,845	81,900	10
WIPRO	1,17,30,341	80,938	691

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	3.3	160	246,63,100
HINDALCO	480	CE	13.8	487	132,68,725
NTPC	135	CE	1.7	132	186,73,200
M&M	850	CE	15.0	845	31,45,800
COALINDIA	160	CE	3.3	159	72,78,600
WIPRO	700	CE	24.0	693	46,64,800
TCS	4,000	CE	68.9	3,915	19,07,550
HINDALCO	500	CE	6.6	487	46,63,350
DRREDDY	5,000	CE	26.1	4,689	3,72,750
NTPC	140	CE	0.9	132	64,98,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	5.0	164	2,43,85,900
NTPC	135	CE	2.1	134	1,89,69,600
HINDALCO	480	CE	21.6	499	1,32,38,625
ONGC	165	CE	2.4	164	1,32,51,700
WIPRO	700	CE	22.4	693	66,93,600
TCS	4000	CE	50.0	3,859	28,10,250
M&M	850	CE	35.7	882	30,43,600
TCS	3900	CE	85.0	3,859	22,19,100
IOC	120	CE	2.0	120	78,65,000
ONGC	170	CE	1.4	164	87,24,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GSPL	330	CE	12,95,400	2440%	11.5
GSPL	350	CE	1,83,600	2060%	5.2
INDHOTEL	240	CE	1,72,946	2050%	0.8
ONGC	190	CE	1,46,300	1800%	0.3
M&MFIN	185	CE	1,16,000	1350%	0.9
FEDERALBNK	108	CE	1,40,000	1300%	0.7
DLF	480	CE	3,89,400	926%	1.8
INDHOTEL	207	CE	1,64,902	925%	7.4
GSPL	340	CE	4,81,100	876%	7.7
M&M	910	CE	2,46,400	803%	9.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	880	PE	1,84,100	8667%	17.6
INDHOTEL	205	PE	3,25,782	8000%	5.1
M&M	860	PE	6,41,900	5294%	7.8
M&M	870	PE	2,66,700	3710%	12.3
M&MFIN	165	PE	3,60,000	2150%	4.8
FEDERALBNK	98	PE	5,00,000	1567%	2.9
CHAMBLFERT	440	PE	1,35,000	1400%	11.4
NMDC	122	PE	1,27,300	850%	1.1
CANBK	222	PE	1,56,600	625%	6.2
SBIN	515	PE	4,21,500	621%	13.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	75,461	66.2
RELIANCE	2,600	CE	36,051	25.4
TCS	4,000	CE	34,588	50.0
TCS	3,900	CE	28,523	85.0
INFY	1,900	CE	26,898	41.9
RELIANCE	2,520	CE	26,556	55.9
BHARTIARTL	720	CE	21,977	19.3
WIPRO	700	CE	20,348	22.4
HINDALCO	500	CE	19,313	10.5
RELIANCE	2,540	CE	18,155	46.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	16,829	41.9
RELIANCE	2,400	PE	14,284	12.8
TCS	3,800	PE	11,265	71.6
RELIANCE	2,460	PE	8,926	26.7
TCS	3,700	PE	8,882	39.0
RELIANCE	2,300	PE	8,570	5.5
RELIANCE	2,480	PE	7,705	33.8
WIPRO	680	PE	7,570	19.8
TCS	3,600	PE	7,533	21.1
INFY	1,800	PE	7,517	22.0

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)

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 Midcap 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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