

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	15,869	95,22,250	47,06,550	16.05	1.41	15555
PREVIOUS	15,834	92,93,600	60,18,200	21.8	1.33	
% CHANGE	0.22%	2.46%	-21.79%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range throughout the day.
- Nifty added 41 points to close at 15853.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15700PE and Reduction in 15800CE.
- PCR OI stands at 1.41 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 15555.

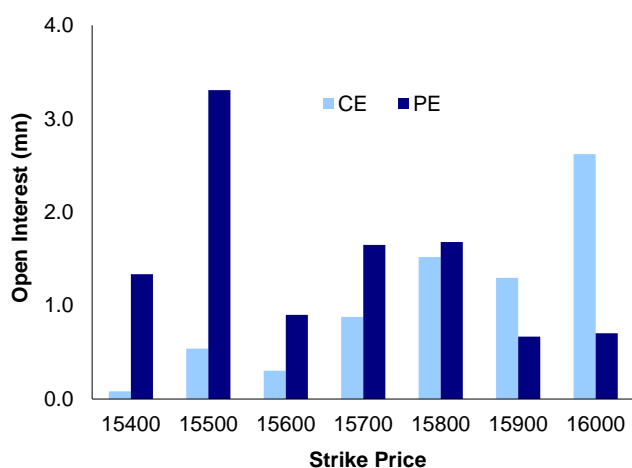
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

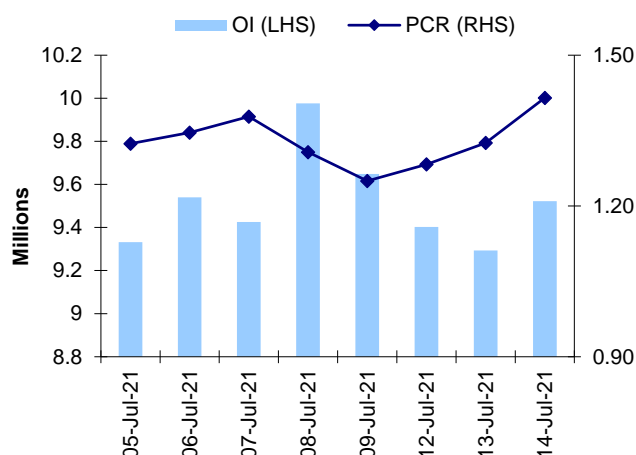
Stocks

- **Sector:** - IT stocks traded positive.
- Market wide-open interest is 799,552Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	54.7%	29,56,800	8.3%
IBULHSGFIN	22.7%	3,50,98,200	-3.2%
COROMANDEL	8.8%	10,08,750	1.5%
LTTS	8.4%	5,53,400	2.9%
ICICIGI	7.9%	10,84,600	-0.7%
MARUTI	7.6%	22,21,800	-1.4%
WIPRO	7.5%	3,59,15,200	7.0%
METROPOLIS	6.5%	3,16,000	0.1%
LTI	4.9%	7,15,950	4.9%
DRREDDY	4.7%	24,41,375	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MANAPPURAM	-7.9%	2,50,98,000	0.5%
GRANULES	-6.5%	1,41,77,850	0.8%
ASHOKLEY	-5.4%	3,60,40,500	0.7%
NMDC	-4.2%	8,37,76,800	0.1%
TRENT	-4.2%	11,09,975	-1.0%
LICHSGFIN	-4.1%	1,47,82,000	2.1%
SBILIFE	-4.0%	54,53,250	0.0%
ADANIENT	-4.0%	1,54,94,000	-1.1%
GLENMARK	-3.9%	73,95,650	1.0%
ICICIPRULI	-3.5%	63,04,500	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
WIPRO	2,93,48,083	1,61,707	562
TATASTEEL	83,41,388	1,03,044	1,245
RELIANCE	39,37,768	82,301	2,086
ICICIBANK	1,16,48,541	77,288	664
HDFCBANK	48,94,247	73,425	1,499
HDFC	27,25,020	68,999	2,531
TATAMOTORS	2,18,63,250	67,934	310
TCS	20,44,279	65,576	3,215
LT	40,10,254	61,674	1,545

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.4	121	241,90,800
ONGC	125	CE	1.4	121	212,98,200
ONGC	130	CE	0.7	121	169,40,000
M&M	800	CE	8.2	779	30,46,400
HINDALCO	400	CE	6.2	393	69,16,550
TCS	3,400	CE	10.9	3,220	23,06,100
TCS	3,300	CE	25.2	3,220	22,97,700
COALINDIA	150	CE	2.4	148	126,50,400
HEROMOTOCO	3,000	CE	20.1	2,877	10,36,200
MARUTI	8,000	CE	21.6	7,345	4,01,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	40.0	3,220	13,19,100
ITC	200	PE	1.4	205	138,75,200
TCS	3,000	PE	4.6	3,220	7,22,700
TCS	3,100	PE	12.5	3,220	7,20,900
HDFCBANK	1,500	PE	21.4	1,504	19,58,550
MARUTI	7,000	PE	42.5	7,345	1,55,800
RELIANCE	2,100	PE	44.3	2,091	28,27,750
RELIANCE	2,000	PE	8.2	2,091	28,25,750
AXISBANK	750	PE	6.3	771	20,01,600
INFY	1,500	PE	8.0	1,584	17,26,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MINDTREE	3,000	CE	3,34,800	6875%	9.7
WIPRO	595	CE	1,08,800	3300%	6.6
WIPRO	670	CE	1,79,200	918%	1.2
MPHASIS	2,400	CE	1,58,925	527%	60.4
MINDTREE	2,800	CE	5,92,400	476%	37.9
WIPRO	585	CE	1,92,000	422%	8.7
DABUR	625	CE	1,21,250	411%	1.5
BERGEPAIN	870	CE	3,64,100	304%	10.0
IBULHSGFIN	285	CE	14,69,400	249%	7.5
WIPRO	620	CE	7,88,800	238%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	570	PE	2,70,400	16800%	19.9
MINDTREE	2,700	PE	2,52,000	10400%	65.6
MINDTREE	2,640	PE	1,01,600	8367%	41.6
MINDTREE	2,600	PE	4,10,400	4175%	29.7
CADILAHC	625	PE	1,43,000	2067%	9.7
WIPRO	565	PE	2,24,000	1900%	17.1
CADILAHC	605	PE	1,32,000	400%	4.6
WIPRO	550	PE	15,55,200	298%	10.3
WIPRO	555	PE	2,33,600	256%	12.4
WIPRO	545	PE	3,76,000	251%	8.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MINDTREE	2,700	CE	28,815	78.6
INFY	1,600	CE	24,113	26.4
MINDTREE	2,800	CE	19,619	37.9
ITC	210	CE	19,224	2.0
RELIANCE	2,100	CE	15,223	37.1
INFY	1,580	CE	15,204	35.7
WIPRO	560	CE	14,502	18.3
INFY	1,560	CE	13,996	46.8
WIPRO	550	CE	13,509	23.9
LT	1,540	CE	13,093	23.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MINDTREE	2,600	PE	7,938	29.7
MINDTREE	2,500	PE	7,703	14.3
INFY	1,500	PE	6,796	8.0
INFY	1,560	PE	6,578	23.2
INFY	1,540	PE	6,328	16.5
RELIANCE	2,000	PE	5,483	8.2
MINDTREE	2,700	PE	5,284	65.6
ICICIBANK	660	PE	4,778	9.4
WIPRO	540	PE	4,634	7.0
TCS	3,200	PE	4,582	40.0

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		

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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