

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	15,332	1,08,72,450	46,31,250	18.2	1.40	14925
PREVIOUS	15,161	1,09,66,125	59,46,500	-1.55	1.36	
% CHANGE	1.13%	-0.85%	-22.12%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 151 points to close at 15314.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15300CE and 15000PE.
- PCR OI stands at 1.40 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 14925.

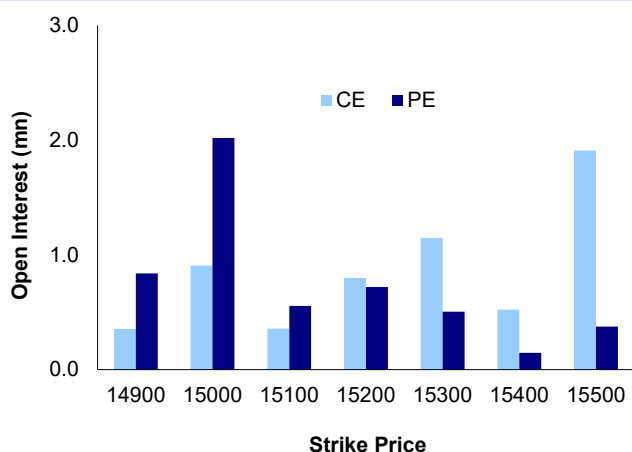
NIFTY LEVELS

14590	14754	14925	15076	15246	15497
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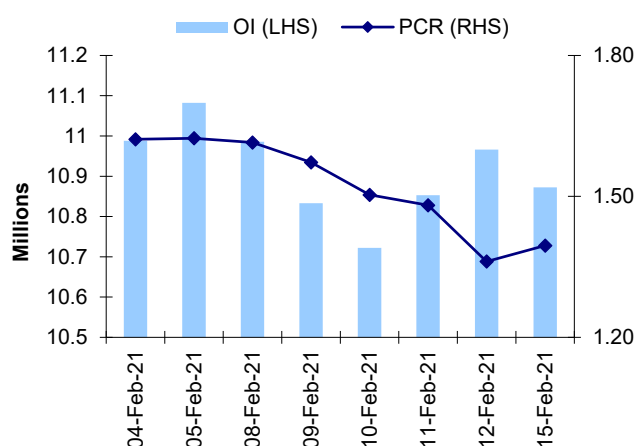
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 591,124Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	40.7%	20,43,000	12.5%
AMARAJABAT	29.6%	31,40,000	-6.0%
CHOLAFIN	14.7%	56,37,500	13.7%
LICHSGFIN	13.1%	95,12,000	7.6%
CUMMINSIND	12.4%	14,91,600	1.0%
TATACHEM	10.4%	94,94,000	1.4%
COALINDIA	9.9%	3,90,72,600	-1.2%
RECLTD	9.9%	1,44,90,000	3.7%
BHARATFORG	9.3%	68,70,000	-1.9%
BAJFINANCE	8.3%	44,66,750	3.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPHARM	-8.6%	11,72,250	0.2%
VOLTAS	-8.2%	38,27,000	-2.0%
SIEMENS	-7.0%	7,71,650	1.6%
ASHOKLEY	-6.3%	4,25,52,000	1.7%
ICICIGI	-6.1%	10,06,400	0.2%
IDFCFIRSTB	-6.0%	17,52,75,000	3.8%
NESTLEIND	-5.3%	3,22,000	1.1%
ADANIENT	-4.2%	1,63,82,000	6.2%
AARTIIND	-4.1%	5,82,675	0.1%
TORNTPOWER	-3.6%	48,90,000	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	7,86,80,452	2,59,508	333
SBIN	5,66,08,937	2,28,179	407
ICICIBANK	2,71,55,194	1,80,726	674
ADANIENT	2,15,79,566	1,63,074	763
AXISBANK	2,06,48,115	1,60,465	794
RELIANCE	72,87,590	1,48,895	2,033
BHARTIARTL	1,76,41,523	1,05,374	594
TATASTEEL	1,31,71,672	89,341	672
HDFCBANK	51,77,622	83,268	1,617

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	0.5	132	155,52,600
ONGC	100	CE	2.1	97	155,15,500
ITC	230	CE	1.7	215	274,52,800
ONGC	105	CE	1.1	97	93,63,200
HINDUNILVR	2,300	CE	16.3	2,224	16,05,600
COALINDIA	140	CE	1.2	132	57,79,200
ITC	220	CE	3.4	215	244,32,000
ITC	240	CE	1.0	215	243,71,200
NTPC	100	CE	0.9	96	132,86,700
TCS	3,300	CE	20.3	3,154	11,10,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	390	PE	6.3	409	97,89,000
AXISBANK	700	PE	3.1	795	38,74,800
SBIN	350	PE	1.3	409	75,15,000
TATAMOTORS	300	PE	4.4	335	57,51,300
SBIN	370	PE	2.5	409	64,68,000
ITC	210	PE	2.7	215	88,83,200
ITC	200	PE	0.8	215	88,06,400
SBIN	400	PE	9.7	409	58,56,000
BPCL	400	PE	8.2	405	14,23,800
HINDUNILVR	2,200	PE	28.7	2,224	5,04,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOHOSP	3,300	CE	1,54,500	10200%	31.9
CHOLAFIN	550	CE	8,02,500	3913%	15.0
AMARAJABAT	950	CE	2,45,000	2622%	17.4
L&TFH	102	CE	5,08,668	1040%	2.2
TITAN	1,480	CE	2,16,000	929%	41.8
CHOLAFIN	530	CE	3,27,500	773%	23.2
L&TFH	98	CE	3,30,188	640%	3.6
APOLLOHOSP	3,200	CE	1,41,000	513%	55.6
IDEA	9	CE	4,20,000	500%	3.4
L&TFH	115	CE	4,99,744	367%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CHOLAFIN	490	PE	1,55,000	6100%	7.0
ADANIANT	710	PE	2,00,000	4900%	11.1
AXISBANK	790	PE	2,73,600	4460%	20.1
ICICIBANK	680	PE	1,71,875	4067%	18.0
CHOLAFIN	500	PE	4,80,000	3100%	9.4
CHOLAFIN	520	PE	1,60,000	3100%	16.2
LICHSGFIN	470	PE	1,86,000	3000%	13.7
AXISBANK	780	PE	5,07,600	1914%	16.3
ADANIANT	720	PE	1,76,000	1367%	13.6
CHOLAFIN	480	PE	2,05,000	1071%	5.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	21,174	26.8
SBIN	410	CE	15,387	13.4
AXISBANK	800	CE	12,883	20.2
SBIN	400	CE	12,565	18.5
RELIANCE	2,050	CE	11,947	43.9
ITC	220	CE	11,501	3.4
SBIN	420	CE	10,699	9.3
ITC	230	CE	9,800	1.7
RELIANCE	2,200	CE	9,583	10.3
BAJFINANCE	6,000	CE	9,126	73.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	8,798	29.2
SBIN	400	PE	5,483	9.7
RELIANCE	1,900	PE	5,334	7.7
SBIN	390	PE	4,814	6.3
ICICIBANK	650	PE	3,824	6.5
HDFCBANK	1,600	PE	3,728	19.8
RELIANCE	1,950	PE	3,641	15.1
MOTHERSUMI	200	PE	3,536	4.5
RELIANCE	2,050	PE	3,490	53.6
ICICIBANK	640	PE	3,320	4.5

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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