

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

Karan Kulkarni
karan.kulkarni@kotak.com
+91 20 6608 3292

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	15,709	1,05,12,350	84,34,100	16.65	1.15	16000
PREVIOUS	15,737	1,07,24,850	1,20,89,400	5.45	1.15	
% CHANGE	-0.18%	-1.98%	-30.24%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the trading session.
- Nifty lost 39 points to close at 15692.
- OI concentration seen in 17000CE and 15500PE.
- Addition witnessed in 15700CE and in 15500PE.
- PCR OI stands at 1.15 compared to 1.15 in the previous trading session.
- Nifty to trade with a resistance of 16000.

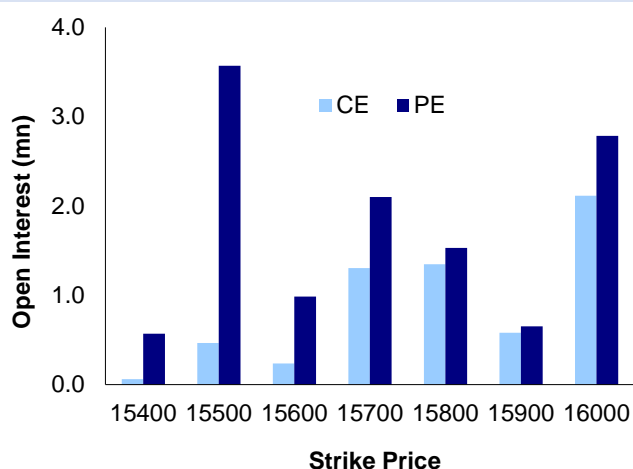
NIFTY LEVELS

15530 15774 16005 16183 16384 16550

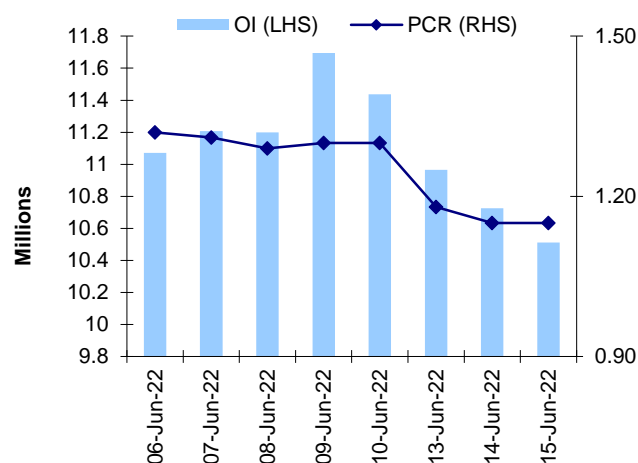
Stocks

- **Sector:** - Metal stocks trended lower.
- Market wide open interest is 1,056,966Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	6.4%	1,44,16,000	-0.5%
MGL	5.4%	28,96,400	1.7%
HONAUT	5.3%	14,955	1.2%
NAVINFLUOR	4.1%	3,27,600	2.2%
BAJAJ-AUTO	4.0%	31,93,000	0.4%
AUBANK	3.7%	63,73,000	4.1%
GUJGASLTD	3.7%	60,48,750	0.8%
INDUSINDBK	3.2%	2,78,32,500	-0.1%
CROMPTON	2.9%	38,80,800	-0.3%
COROMANDEL	2.8%	19,45,325	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DEEPAKNTR	-9.4%	15,74,250	2.0%
POLYCAB	-6.3%	7,01,400	3.1%
ASHOKLEY	-6.1%	3,61,00,000	0.8%
CHAMBLFERT	-5.5%	33,51,000	3.1%
DRREDDY	-5.2%	19,30,250	0.6%
ASTRAL	-4.5%	7,19,675	1.7%
IPCALAB	-4.4%	8,93,800	1.4%
DIVISLAB	-4.0%	32,31,900	1.6%
IBULHSGFIN	-3.9%	4,05,45,900	-0.4%
AARTIIND	-3.8%	42,04,950	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	51,66,738	1,35,027	2,596
HDFC	43,65,287	91,366	2,105
TATASTEEL	92,44,333	88,903	960
HDFCBANK	59,05,235	77,210	1,307
ICICIBANK	91,99,591	63,573	687
TATAMOTORS	1,51,92,826	62,779	414
MARUTI	6,04,566	47,588	7,853
TCS	14,04,536	45,174	3,206
SBIN	99,20,926	44,902	451

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	165	CE	0.5	152	2,70,50,100
ONGC	160	CE	1.0	152	2,36,39,000
ONGC	170	CE	0.3	152	2,12,40,450
NTPC	160	CE	0.5	149	2,34,32,700
BAJAJ-AUTO	4,000	CE	8.7	3,548	5,92,250
IOC	120	CE	0.5	109	90,67,500
BAJAJ-AUTO	3,900	CE	14.1	3,548	5,52,500
TATASTEEL	1,100	CE	5.6	960	50,09,900
RELIANCE	2,800	CE	14.2	2,600	42,09,250
ITC	300	CE	0.4	264	1,40,60,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	PE	1.1	152	34,38,050
M&M	1,000	PE	15.5	1,026	11,86,500
ONGC	150	PE	3.2	152	30,95,400
AMBUJACEM	360	PE	3.3	362	45,12,000
HEROMOTOCO	2,500	PE	31.4	2,612	2,85,000
BAJAJ-AUTO	3,500	PE	68.6	3,548	1,88,750
TATAMOTORS	400	PE	8.1	414	46,08,450
BPCL	300	PE	4.1	314	9,77,400
RELIANCE	2,500	PE	34.2	2,600	15,10,000
ONGC	145	PE	1.8	152	22,59,950

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	109	CE	1,04,000	1500%	3.1
ABFRL	240	CE	5,46,000	950%	9.0
TATACHEM	880	CE	1,53,000	595%	25.5
PFC	102	CE	1,61,200	550%	2.7
APOLLOTYRE	180	CE	1,25,000	525%	6.6
SUNTV	430	CE	4,02,000	447%	7.9
SUNTV	420	CE	3,25,500	443%	11.3
TATACOMM	900	CE	1,28,800	395%	20.0
APOLLOTYRE	185	CE	4,75,000	258%	4.5
TATACHEM	900	CE	3,77,000	222%	17.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	285	PE	1,58,400	8700%	2.1
IOC	102	PE	1,04,000	700%	0.7
ABFRL	235	PE	1,71,600	633%	6.8
IDFCFIRSTB	31	PE	34,29,900	335%	0.7
TATACHEM	760	PE	1,03,000	296%	2.7
APOLLOTYRE	170	PE	7,85,000	234%	2.5
SUNTV	410	PE	1,20,000	233%	14.1
HINDPETRO	210	PE	21,11,400	212%	5.9
APOLLOTYRE	160	PE	3,15,000	180%	1.0
HDFC	2,040	PE	1,31,400	158%	29.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	24,863	30.8
RELIANCE	2,640	CE	16,117	51.6
RELIANCE	2,800	CE	15,090	14.2
RELIANCE	2,600	CE	14,601	70.0
TATASTEEL	1,000	CE	13,718	20.0
RELIANCE	2,660	CE	10,291	43.8
BAJFINANCE	5,500	CE	10,106	164.7
RELIANCE	2,620	CE	10,076	60.4
MARUTI	8,000	CE	9,851	141.5
MARUTI	7,900	CE	8,483	185.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	17,384	69.4
RELIANCE	2,500	PE	8,611	34.2
RELIANCE	2,620	PE	6,467	79.2
HDFCBANK	1,300	PE	5,169	25.4
SBIN	450	PE	5,039	10.9
TATASTEEL	940	PE	4,882	27.6
RELIANCE	2,580	PE	4,828	60.7
TATASTEEL	960	PE	4,763	36.3
BAJFINANCE	5,400	PE	4,542	140.0
TATASTEEL	900	PE	4,494	16.4

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- 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 22 6218 6433	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 Construction, Capital Goods & Midcaps 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	Karan Kulkarni karan.kulkarni@kotak.com +91 20 6608 3292
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