

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	15,637	94,52,750	89,03,750	5.2	0.98	15555
PREVIOUS	15,752	90,82,150	83,52,100	0.4	1.15	
% CHANGE	-0.73%	4.08%	6.60%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to trade lower through the trading session.
- Nifty lost 120 points at 15632.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15700CE and Reduction in 15800PE.
- PCR OI stands at 0.98 compared to 1.15 in the previous trading session.
- Nifty to trade with a support of 15555

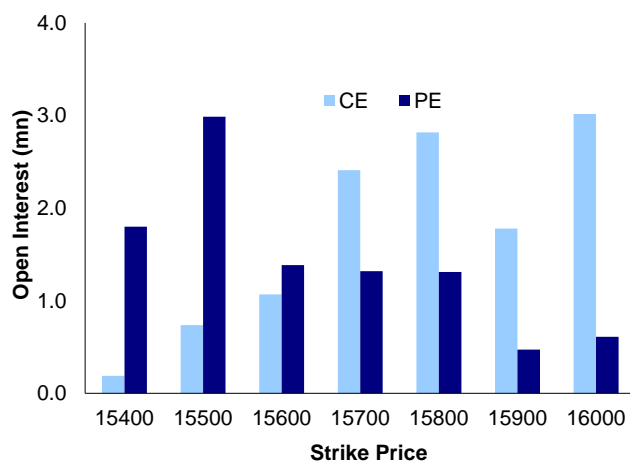
NIFTY LEVELS

15449 15555 15669 15794 15902 16037

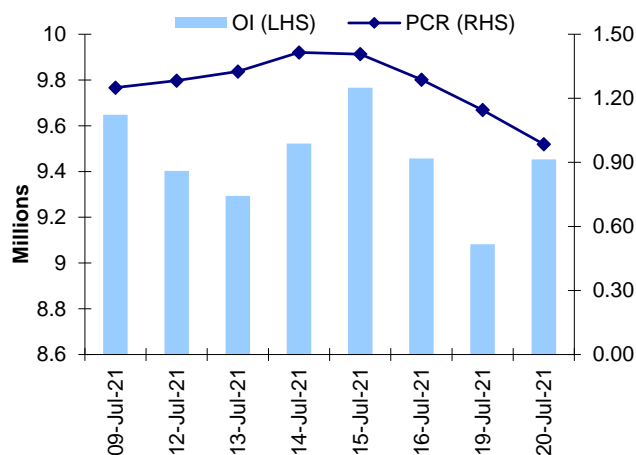
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 829,379Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ACC	19.8%	47,10,500	7.3%
BERGEPAIN	19.3%	38,81,900	3.5%
ASIANPAINT	14.3%	48,10,200	5.9%
RAMCOCEM	13.8%	21,66,650	-0.6%
MPHASIS	13.0%	8,73,275	1.1%
CHOLAFIN	10.1%	1,18,81,250	-3.2%
AMBUJACEM	9.0%	2,54,43,000	4.6%
ALKEM	8.6%	7,44,400	-1.5%
TVSMOTOR	7.8%	64,98,800	-3.1%
HDFCBANK	7.1%	3,11,17,900	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	-12.9%	44,19,750	-2.2%
HCLTECH	-10.6%	1,83,14,100	-2.3%
IRCTC	-9.6%	20,05,575	-1.8%
HINDALCO	-8.4%	2,71,33,000	-3.5%
LALPATHLAB	-6.8%	4,34,750	-2.3%
AARTIIND	-6.2%	35,06,250	1.1%
COFORGE	-6.1%	4,98,200	-0.1%
BEL	-5.7%	2,41,14,800	-2.6%
LTI	-5.7%	6,66,150	-0.5%
TCS	-5.0%	1,00,45,800	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ASIANPAINT	67,55,922	2,08,798	3,159
ACC	85,93,295	1,96,559	2,309
HDFCBANK	1,20,87,125	1,74,460	1,443
TATASTEEL	85,79,940	1,06,543	1,233
HCLTECH	1,02,16,774	99,986	977
ICICIBANK	1,31,69,127	84,816	642
TATAMOTORS	2,76,72,567	84,217	302
IBREALEST	4,63,81,185	72,438	154
ULTRACEMCO	9,53,888	70,943	7,425

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	1.1	119	241,90,800
POWERGRID	240	CE	1.7	232	82,60,000
HINDALCO	390	CE	3.7	384	77,31,400
ONGC	120	CE	0.5	113	145,60,700
M&M	800	CE	2.7	761	29,77,800
TATAPOWER	130	CE	1.3	122	323,46,000
COALINDIA	150	CE	0.6	143	126,79,800
HINDALCO	400	CE	2.0	384	60,04,950
TCS	3,300	CE	11.5	3,209	20,54,100
BAJAJ-AUTO	4,100	CE	30.1	3,914	4,50,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	29.4	3,209	10,99,200
ASIANPAINT	3,000	PE	11.7	3,168	5,04,300
HEROMOTOCO	2,800	PE	30.1	2,808	4,01,700
ACC	2,200	PE	7.3	2,315	3,41,000
WIPRO	550	PE	2.6	569	22,06,400
ITC	200	PE	0.7	207	1,06,46,400
RELIANCE	2,100	PE	36.0	2,098	26,81,000
TCS	3,100	PE	6.0	3,209	6,27,300
MARUTI	7,000	PE	38.1	7,232	1,43,900
TCS	3,000	PE	2.9	3,209	5,97,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	3,150	CE	1,14,000	18900%	68.1
AMBUJACEM	415	CE	2,76,000	4500%	5.0
CANBK	177	CE	2,05,200	3700%	0.3
ASIANPAINT	3,180	CE	1,17,300	3158%	54.1
ASIANPAINT	3,250	CE	1,18,200	2527%	29.7
ACC	2,360	CE	1,55,500	1628%	22.0
IDFCFIRSTB	51	CE	9,97,500	1400%	1.4
FEDERALBNK	82	CE	1,20,000	1100%	3.0
TVSMOTOR	590	CE	1,26,000	1025%	7.8
L&TFH	87	CE	5,62,212	950%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ACC	2,240	PE	1,43,000	28500%	12.2
ACC	2,260	PE	1,22,500	24400%	16.9
NAM-INDIA	385	PE	1,74,400	5350%	2.9
AMBUJACEM	400	PE	6,45,000	5275%	5.8
ASIANPAINT	3,100	PE	2,79,300	4132%	28.7
AMBUJACEM	395	PE	5,61,000	3017%	3.9
AMBUJACEM	405	PE	1,08,000	1700%	8.2
ACC	2,200	PE	3,41,000	1450%	7.3
ASIANPAINT	3,060	PE	1,14,300	1129%	18.8
INDUSTOWER	215	PE	3,33,200	1090%	1.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ACC	2,300	CE	38,479	46.8
ASIANPAINT	3,100	CE	36,233	96.7
ASIANPAINT	3,200	CE	34,650	46.3
RELIANCE	2,100	CE	19,369	35.8
ACC	2,400	CE	18,476	13.9
ULTRACEMCO	7,500	CE	18,085	146.4
ASIANPAINT	3,000	CE	16,577	180.9
ITC	210	CE	15,212	1.8
HDFCBANK	1,460	CE	14,600	12.7
BAJFINANCE	6,200	CE	14,171	64.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASIANPAINT	3,000	PE	15,173	11.7
BAJFINANCE	5,900	PE	8,458	135.4
BAJFINANCE	5,800	PE	8,243	96.7
ACC	2,200	PE	7,870	7.3
RELIANCE	2,100	PE	7,388	36.0
BAJFINANCE	5,700	PE	7,275	66.2
BAJFINANCE	5,500	PE	6,771	33.8
RELIANCE	2,000	PE	6,594	4.9
ASIANPAINT	2,900	PE	6,459	5.7
HDFCBANK	1,440	PE	6,434	14.7

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 Lal prashanth.lalu@kotak.com +91 22 6218 5497	Prasenjit Biswas, CMT, CFTe prasenjit.biswas@kotak.com +91 33 6615 6273
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