

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	15,170	95,93,400	66,48,850	72.5	1.88	14850
PREVIOUS	15,038	62,14,200	28,12,900	55.55	2.10	
% CHANGE	0.88%	54.38%	136.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range through the day.
- Nifty added 115 point to close at 15097.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 16000CE and 15000PE.
- PCR OI stands at 1.88.
- Nifty to trade with a support of 14850.

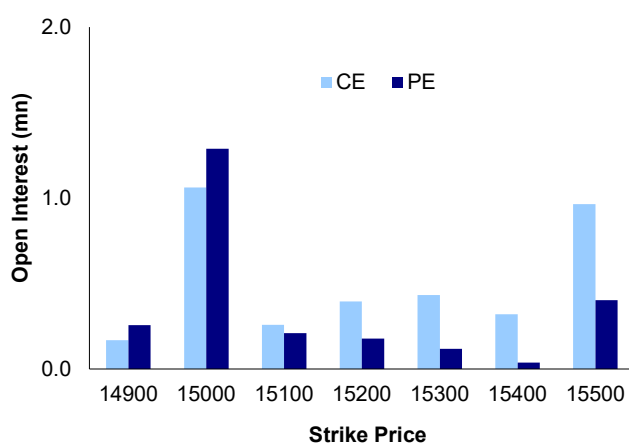
NIFTY LEVELS

14674	14737	14850	15082	15170	15307
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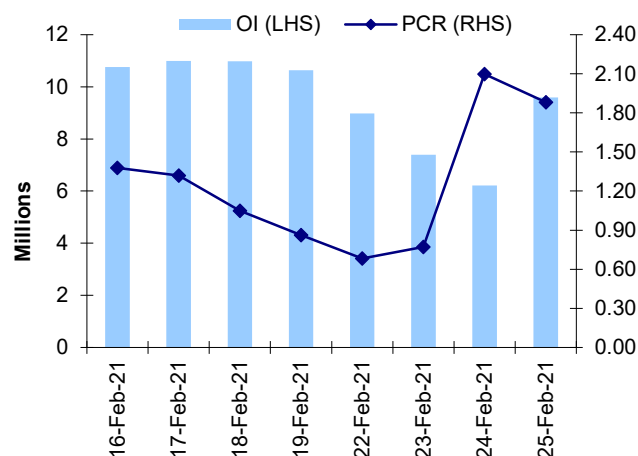
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 380,787Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	157.2%	12,44,67,000	9.8%
SRF	82.1%	2,79,750	1.1%
MARUTI	62.3%	31,27,900	-0.3%
TECHM	52.5%	1,06,09,200	-0.2%
GAIL	50.0%	2,99,57,100	3.0%
VOLTAS	48.1%	25,57,000	3.5%
PVR	47.8%	16,84,166	1.5%
IOC	47.4%	7,15,71,500	3.0%
RECLTD	46.9%	1,76,40,000	3.8%
MOTHERSUMI	44.4%	3,09,26,000	0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	-2.1%	13,30,000	1.0%
SAIL	-1.9%	9,80,97,000	2.5%
BANDHANBNK	-0.4%	2,03,95,800	2.1%
PNB	0.6%	15,74,72,000	0.2%
GRASIM	0.8%	1,61,53,800	1.6%
POWERGRID	1.5%	1,10,84,000	2.2%
HINDALCO	2.4%	2,39,12,300	5.4%
HDFCBANK	4.7%	2,14,06,550	0.0%
WIPRO	4.9%	2,96,89,600	-0.4%
ADANI PORTS	6.3%	5,38,75,000	5.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,60,85,897	3,41,116	2,144
ICICIBANK	3,85,71,809	2,45,447	628
TATAMOTORS	6,45,14,912	2,12,196	333
AXISBANK	2,66,35,119	2,06,391	771
SBIN	4,69,88,836	1,92,973	407
TATACHEM	2,47,69,312	1,78,203	733
HDFCBANK	1,00,54,785	1,62,955	1,606
TATASTEEL	2,19,01,596	1,62,924	743
BHEL	32,86,16,125	1,52,217	47

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	5.8	153	58,71,600
MARUTI	8,000	CE	64.8	6,980	4,09,000
GAIL	160	CE	5.6	152	37,33,200
COALINDIA	150	CE	9.5	153	50,86,200
BANKBARODA	90	CE	5.2	87	103,89,600
IOC	100	CE	6.2	102	75,33,500
NTPC	110	CE	5.5	109	80,48,400
COALINDIA	170	CE	3.5	153	38,59,800
HINDUNILVR	2,200	CE	50.8	2,178	7,89,300
TCS	3,200	CE	40.2	3,007	6,53,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	400	PE	15.1	410	57,03,000
MARUTI	6,500	PE	128.0	6,980	1,88,300
TCS	3,000	PE	99.3	3,007	3,73,200
MARUTI	7,000	PE	324.8	6,980	1,52,500
ITC	210	PE	7.1	210	63,26,400
AXISBANK	700	PE	10.0	774	17,67,600
COALINDIA	140	PE	3.1	153	17,05,200
ITC	200	PE	2.9	210	55,64,800
SBIN	380	PE	7.9	410	32,85,000
TCS	2,900	PE	55.1	3,007	2,34,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	490	CE	1,76,400	9700%	15.7
HINDALCO	370	CE	3,56,900	8200%	12.5
ADANI PORTS	770	CE	1,65,000	6500%	19.3
HINDALCO	380	CE	7,78,300	5933%	9.7
NATIONALUM	64	CE	26,52,000	5100%	1.7
COALINDIA	157	CE	2,10,000	4900%	6.6
BHEL	47	CE	15,96,000	3700%	4.9
COALINDIA	177	CE	4,62,000	3567%	2.3
MARICO	410	CE	1,38,000	3350%	15.9
IOC	118	CE	1,88,500	2800%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	380	PE	4,04,000	4950%	4.6
IOC	102	PE	2,73,000	4100%	5.9
BHEL	45	PE	37,59,000	3480%	3.4
HINDALCO	350	PE	2,88,100	3250%	19.7
APOLLOTYRE	220	PE	1,65,000	3200%	6.0
BPCL	470	PE	1,13,400	2000%	29.2
NATIONALUM	57	PE	2,89,000	1600%	3.5
HDFCBANK	1,620	PE	2,94,250	1521%	52.9
ONGC	96	PE	2,46,400	1500%	1.7
SBIN	345	PE	8,70,000	1350%	2.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	CE	23,169	64.7
RELIANCE	2,100	CE	18,643	113.0
RELIANCE	2,300	CE	12,749	34.6
RELIANCE	2,140	CE	8,941	91.0
RELIANCE	2,160	CE	7,387	81.0
COALINDIA	150	CE	7,269	9.5
AXISBANK	800	CE	6,647	24.3
NTPC	110	CE	5,920	5.5
COALINDIA	160	CE	5,727	5.8
RELIANCE	2,400	CE	5,260	18.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	7,065	54.8
RELIANCE	2,000	PE	6,473	25.7
RELIANCE	1,900	PE	5,047	11.2
RELIANCE	2,060	PE	3,061	40.6
SBIN	400	PE	2,781	15.1
HDFCBANK	1,600	PE	2,070	43.1
RELIANCE	2,040	PE	2,043	35.0
AXISBANK	700	PE	1,721	10.0
TCS	2,800	PE	1,710	29.5
TATASTEEL	700	PE	1,668	19.0

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	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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