

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

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	16,327	1,12,43,050	1,12,08,700	-25.1	1.30	16410
PREVIOUS	16,168	1,12,80,950	1,25,49,950	-1.9	1.29	
% CHANGE	0.98%	-0.34%	-10.69%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 182 points to close at 16352.
- OI concentration seen in 17000CE and 15500PE.
- Activity witnessed in 16300 strike.
- PCR OI stands at 1.30 compared to 1.29 in the previous trading session.
- Nifty to trade with a resistance at 16410.

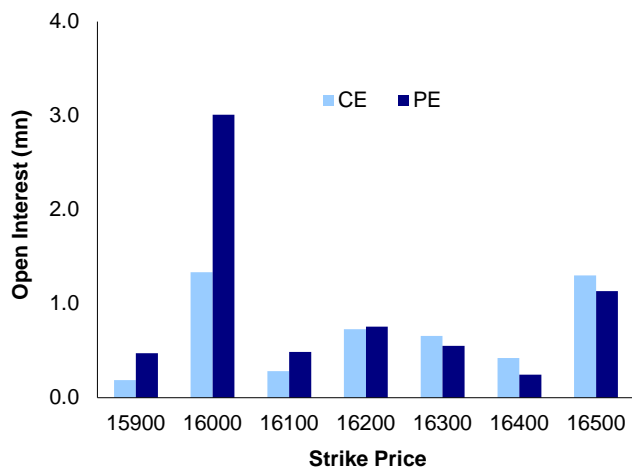
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

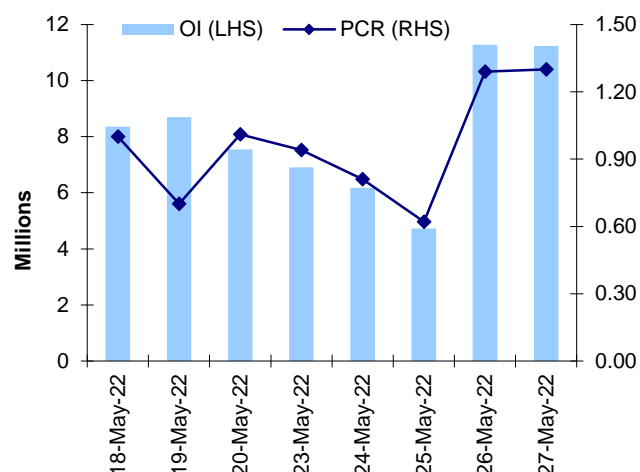
Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is 719,630Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	17.2%	14,03,400	-1.3%
CHAMBLFERT	15.9%	33,51,000	1.3%
IPCALAB	15.8%	7,98,000	-1.6%
PEL	13.9%	33,12,100	-11.6%
ABB	11.8%	3,89,250	4.2%
MUTHOOTFIN	11.0%	38,25,375	-3.6%
METROPOLIS	8.9%	6,03,600	3.0%
POLYCAB	8.7%	5,09,100	-0.4%
ONGC	8.6%	3,86,73,250	-5.3%
INDUSTOWER	8.4%	1,66,43,200	-1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	-7.4%	1,11,525	2.5%
CONCOR	-6.8%	65,53,400	2.2%
APOLLOHOSP	-5.2%	22,21,500	5.4%
BALRAMCHIN	-4.8%	63,28,000	6.4%
ALKEM	-4.4%	2,09,200	0.6%
NAUKRI	-4.2%	17,05,000	4.0%
LALPATHLAB	-3.8%	11,38,625	9.7%
HONAUT	-3.4%	10,815	2.3%
HDFCBANK	-3.0%	6,95,69,500	1.9%
M&MFIN	-3.0%	2,15,20,000	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	76,24,888	1,96,273	2,575
HDFCBANK	1,20,15,859	1,66,323	1,392
TCS	31,03,153	1,00,997	3,261
HINDALCO	2,03,50,558	84,128	409
ADANIPOWER	2,51,97,002	81,840	328
TATASTEEL	74,77,220	78,253	1,044
ONGC	5,24,69,252	75,870	144
TATAMOTORS	1,68,67,431	72,363	430
ICICIBANK	81,10,620	59,783	740

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.6	143	68,68,400
COALINDIA	200	CE	2.3	180	44,81,400
COALINDIA	190	CE	4.5	180	38,72,400
ONGC	155	CE	3.8	143	48,66,400
ONGC	150	CE	5.4	143	48,51,000
ONGC	180	CE	0.9	143	47,20,100
ITC	300	CE	1.4	269	86,08,000
BANKBARODA	100	CE	3.9	97	93,01,500
ITC	280	CE	4.4	269	72,73,600
GAIL	160	CE	1.3	142	25,31,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,300	PE	10.2	2,723	4,31,400
AMBUJACEM	360	PE	2.3	367	48,03,000
COALINDIA	160	PE	2.2	180	22,17,600
COALINDIA	170	PE	4.3	180	20,49,600
GAIL	140	PE	5.4	142	20,19,100
ONGC	140	PE	6.4	143	24,71,700
AMBUJACEM	365	PE	3.8	367	26,08,500
BPCL	320	PE	11.8	322	7,57,800
TATAPOWER	200	PE	2.9	224	37,49,625
SBIN	460	PE	11.8	471	27,10,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PEL	1,700	CE	2,49,150	90500%	74.7
ONGC	145	CE	27,98,950	7170%	7.4
HINDALCO	510	CE	1,84,900	3340%	2.0
NAM-INDIA	280	CE	3,77,600	3271%	9.9
IBULHSGFIN	135	CE	3,96,800	3100%	2.7
INDIACEM	165	CE	3,16,100	2625%	8.5
IOC	116	CE	1,23,500	1800%	3.0
MUTHOOTFIN	1,100	CE	1,62,750	1708%	50.5
PEL	1,800	CE	3,60,525	1310%	43.2
GODREJCP	790	CE	1,02,500	1106%	31.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	112	PE	1,57,500	3400%	1.0
GAIL	142	PE	3,35,500	2650%	6.6
ASHOKLEY	117	PE	1,17,000	2500%	1.4
IOC	112	PE	1,56,000	2300%	3.7
BHEL	42	PE	3,99,000	1800%	0.3
PEL	1,500	PE	1,68,025	1752%	40.2
GAIL	137	PE	2,01,300	1550%	4.4
ONGC	105	PE	3,15,700	1540%	0.7
IBULHSGFIN	95	PE	1,98,400	1500%	1.7
BHARTIARTL	620	PE	4,84,500	1059%	5.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	18,686	81.7
RELIANCE	2,700	CE	15,374	43.0
INFY	1,500	CE	15,011	26.8
BAJFINANCE	6,000	CE	13,702	251.8
HDFCBANK	1,400	CE	12,713	36.8
TATASTEEL	1,100	CE	12,322	21.4
INFY	1,460	CE	11,985	43.1
TCS	3,300	CE	11,717	83.5
HINDALCO	420	CE	9,880	16.8
RELIANCE	2,800	CE	9,666	21.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	8,454	57.1
ASIANPAINT	2,800	PE	6,718	96.5
RELIANCE	2,600	PE	6,522	100.4
MUTHOOTFIN	1,000	PE	5,894	20.9
RELIANCE	2,560	PE	5,558	82.0
RELIANCE	2,400	PE	5,371	31.4
PEL	1,600	PE	5,194	73.8
APOLLOHOSP	3,600	PE	4,986	90.8
TATASTEEL	1,000	PE	4,954	58.6
INFY	1,400	PE	4,309	29.7

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)

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
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