

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	16,359	1,29,88,150	44,41,850	-5.4	1.80	15810
PREVIOUS	16,283	1,22,23,300	72,51,500	1.35	1.77	
% CHANGE	0.46%	6.26%	-38.75%	-	-	

OUTLOOK

Nifty

- Nifty opened above 16300 and continued to gain through the day.
- Nifty added 82 points to close at 16364.
- OI concentration seen in 16500CE and 15000PE
- Addition witnessed in 16300PE and Reduction in 16200CE.
- PCR OI stands at 1.80 compared to 1.77 in the previous trading session.
- Nifty to trade with a support of 15810.

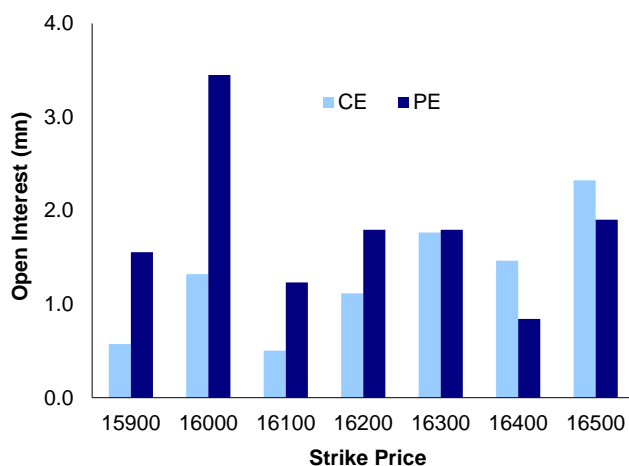
NIFTY LEVELS

15810 15944 16050 16180 16276 16448

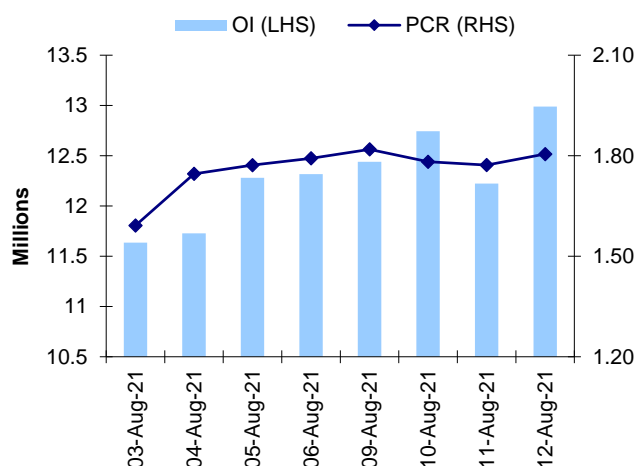
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 664,271Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EICHERMOT	55.3%	33,98,500	-3.7%
LUPIN	42.8%	1,14,54,600	-7.1%
PAGEIND	18.8%	77,550	-1.8%
BHARATFORG	16.0%	89,83,500	5.7%
POWERGRID	14.5%	3,06,43,418	6.0%
TECHM	13.1%	1,12,53,000	4.8%
AUROPHARMA	10.2%	1,33,47,750	-3.5%
LTTS	8.6%	4,99,200	0.0%
HINDPETRO	7.8%	2,26,28,700	-1.4%
ASTRAL	7.6%	3,89,950	1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	-20.6%	3,55,57,000	0.6%
APOLLOTYRE	-10.0%	1,37,55,000	5.2%
HAVELLS	-6.7%	37,41,500	-0.4%
ALKEM	-5.4%	5,37,000	-1.0%
COALINDIA	-5.4%	5,81,86,800	0.3%
GODREJPROP	-5.1%	22,06,750	0.7%
COFORGE	-5.1%	10,56,000	3.3%
GAIL	-4.7%	3,19,76,200	2.4%
BANKBARODA	-4.3%	17,00,71,200	1.1%
HDFCAMC	-4.3%	8,43,200	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,09,43,108	1,56,629	1,435
BHARATFORG	1,57,55,004	1,29,537	828
TECHM	86,13,315	1,17,921	1,387
TATAMOTORS	3,36,52,880	1,01,779	306
LUPIN	97,65,212	96,543	976
POWERGRID	4,35,80,817	80,051	187
RELIANCE	37,55,507	79,433	2,111
SBIN	1,68,47,144	71,967	427
HCLTECH	65,40,144	71,101	1,097

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.5	145	142,29,600
ONGC	120	CE	1.8	117	122,50,700
M&M	780	CE	14.8	779	29,63,100
NTPC	120	CE	1.8	119	142,61,400
ITC	220	CE	1.3	209	435,45,600
M&M	800	CE	8.6	779	24,85,700
DRREDDY	5,000	CE	31.9	4,722	7,06,875
BAJAJ-AUTO	3,900	CE	30.1	3,771	4,01,500
LUPIN	1,000	CE	19.8	979	19,61,800
SBIN	450	CE	3.6	429	183,99,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	180	PE	1.6	185	36,90,436
TECHM	1,300	PE	7.7	1,383	10,15,200
POWERGRID	175	PE	0.7	185	21,17,201
COALINDIA	140	PE	1.2	145	34,48,200
HEROMOTOCO	2,700	PE	25.0	2,790	3,29,700
BPCL	450	PE	10.1	449	25,83,000
TECHM	1,200	PE	2.7	1,383	6,73,800
TATAPOWER	120	PE	0.6	134	82,68,750
BPCL	440	PE	5.4	449	21,96,000
LUPIN	900	PE	5.6	979	6,25,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	1,020	CE	10,99,050	8520%	13.3
LUPIN	1,000	CE	19,61,800	5670%	19.8
AUROPHARMA	840	CE	1,78,750	4483%	27.3
BHARATFORG	950	CE	1,56,000	2500%	2.4
POWERGRID	210	CE	5,17,301	1840%	0.4
CADILAHC	540	CE	1,16,600	1667%	17.0
CADILAHC	550	CE	5,17,000	1369%	12.4
CADILAHC	565	CE	1,51,800	1050%	7.6
POWERGRID	185	CE	6,45,293	831%	3.5
TECHM	1,500	CE	2,40,000	525%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	1,360	PE	4,65,000	3979%	21.0
POWERGRID	183	PE	1,81,322	3300%	2.9
TECHM	1,400	PE	1,86,000	1724%	40.2
BHARATFORG	820	PE	2,01,000	1389%	19.0
HCLTECH	1,080	PE	3,94,100	1180%	11.4
POWERGRID	180	PE	36,90,436	1073%	1.6
AUROPHARMA	820	PE	1,39,100	970%	26.8
POWERGRID	177	PE	4,58,638	856%	1.0
TECHM	1,340	PE	4,95,600	839%	14.7
HCLTECH	1,090	PE	2,00,900	655%	16.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	220	CE	20,515	1.3
HCLTECH	1,100	CE	20,495	18.0
IRCTC	2,700	CE	16,470	85.1
TECHM	1,400	CE	15,802	22.3
TATAMOTORS	310	CE	13,972	8.6
HCLTECH	1,080	CE	13,819	26.7
ITC	215	CE	13,645	2.0
INFY	1,700	CE	13,284	14.9
TATAMOTORS	300	CE	12,585	13.4
TECHM	1,380	CE	12,443	31.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	PE	7,545	28.3
TECHM	1,300	PE	4,719	7.7
RELIANCE	2,000	PE	4,679	4.3
TATASTEEL	1,400	PE	4,201	34.0
TATAMOTORS	300	PE	4,097	6.2
INFY	1,680	PE	4,031	14.5
SBIN	420	PE	3,979	5.8
TECHM	1,340	PE	3,974	14.7
ITC	200	PE	3,749	0.7
LUPIN	900	PE	3,724	5.6

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	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 80801 97299	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 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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