

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	15,937	97,66,000	48,44,600	13.3	1.41	15555
PREVIOUS	15,869	95,22,250	47,06,550	16.05	1.41	
% CHANGE	0.43%	2.56%	2.93%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain through the trading session.
- Nifty added 70 points to close at 15924.
- OI concentration seen in 16000CE and 15000PE
- Addition witnessed in 15900PE and Reduction in 15800CE.
- PCR OI stands at 1.41 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 15555.

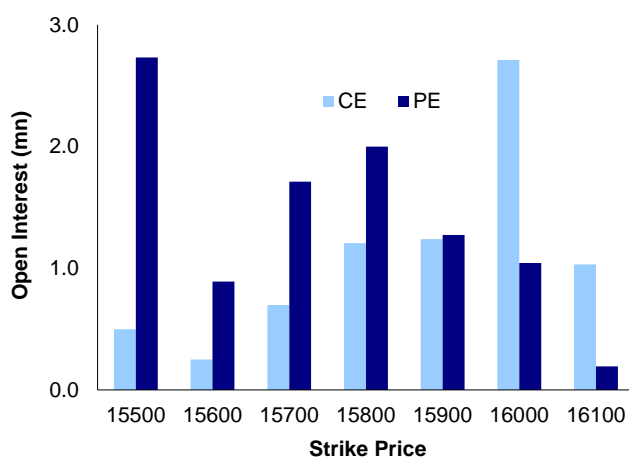
NIFTY LEVELS

15290 15449 15555 15669 15794 15902

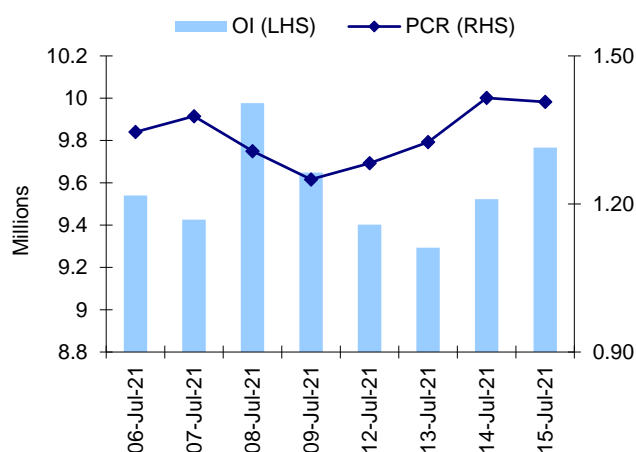
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide-open interest is 618,393Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTTS	45.9%	8,07,600	18.9%
NAM-INDIA	22.0%	25,77,600	2.6%
RBLBANK	19.7%	2,88,52,100	-1.7%
MARICO	16.5%	73,66,000	0.4%
LTI	15.9%	8,29,650	4.9%
HDFCAMC	11.3%	8,01,600	4.4%
ACC	10.7%	36,49,500	1.5%
HINDALCO	10.3%	3,03,96,700	2.5%
AMBUJACEM	10.0%	2,24,85,000	3.5%
LUPIN	9.9%	78,93,100	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	-9.2%	4,83,500	-1.0%
VOLTAS	-9.0%	29,92,500	1.2%
PFIZER	-8.3%	3,22,375	-1.8%
GRANULES	-7.8%	1,30,68,050	-0.5%
INDHOTEL	-5.3%	77,57,100	0.7%
MINDTREE	-5.3%	27,99,600	1.1%
ASHOKLEY	-5.2%	3,41,73,000	0.7%
MANAPPURAM	-4.4%	2,39,88,000	1.5%
ESCORTS	-4.3%	47,80,600	0.5%
PFC	-4.3%	4,09,38,600	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
WIPRO	3,10,66,201	1,77,918	576
LT	90,66,480	1,45,569	1,609
HCLTECH	1,27,01,032	1,30,919	1,040
TATASTEEL	96,55,551	1,21,045	1,256
RELIANCE	43,60,415	90,986	2,082
HDFC	32,72,479	83,041	2,540
HDFCBANK	52,19,401	79,233	1,521
TATAMOTORS	2,36,17,599	73,203	310
TCS	22,32,968	71,612	3,203

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	2.2	120	241,79,400
ONGC	125	CE	0.8	117	217,91,000
M&M	800	CE	7.4	781	30,78,600
HINDALCO	390	CE	16.1	403	76,97,000
ONGC	120	CE	1.7	117	140,75,600
TCS	3,300	CE	21.0	3,216	23,25,000
COALINDIA	150	CE	1.8	147	126,92,400
TCS	3,400	CE	8.8	3,216	22,16,700
HEROMOTOCO	3,000	CE	15.4	2,860	10,34,700
HINDALCO	400	CE	9.9	403	61,25,350

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,200	PE	38.8	3,216	13,54,500
WIPRO	550	PE	5.8	579	27,77,600
HINDALCO	390	PE	3.5	403	23,11,250
TCS	3,100	PE	11.4	3,216	7,43,700
HDFCBANK	1,500	PE	12.6	1,522	17,83,100
MARUTI	7,000	PE	38.5	7,336	1,51,400
ITC	200	PE	0.9	207	1,17,40,800
RELIANCE	2,100	PE	44.6	2,088	28,51,000
RELIANCE	2,000	PE	7.6	2,088	28,35,750
AXISBANK	750	PE	4.9	775	20,74,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LTTS	3,500	CE	1,89,000	9350%	83.0
ITC	227	CE	1,79,200	5500%	0.5
LTI	4,600	CE	1,26,900	1384%	101.5
RECLTD	157	CE	5,04,000	1300%	1.7
HDFCAMC	3,200	CE	2,40,600	937%	51.5
LT	1,800	CE	2,33,450	544%	2.5
HCLTECH	1,200	CE	2,54,100	442%	2.2
BPCL	445	CE	1,08,000	400%	10.8
HCLTECH	1,080	CE	4,65,500	393%	10.8
LT	1,640	CE	4,76,675	358%	14.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	1,010	PE	1,86,900	13250%	10.7
WIPRO	600	PE	2,96,000	9150%	28.1
LT	1,580	PE	2,06,425	3889%	22.5
WIPRO	575	PE	4,46,400	3886%	14.0
HCLTECH	1,030	PE	1,90,400	3786%	19.5
LTTS	3,000	PE	1,24,000	2196%	10.4
WIPRO	590	PE	1,05,600	2100%	22.1
HCLTECH	1,040	PE	1,28,100	1564%	25.3
AMBUJACEM	390	PE	1,35,000	1400%	9.8
LT	1,600	PE	3,04,750	1028%	32.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,600	CE	32,260	17.2
LT	1,600	CE	29,848	27.4
ITC	210	CE	21,289	2.6
ITC	220	CE	19,708	0.9
LTTS	3,500	CE	18,879	83.0
RELIANCE	2,100	CE	15,862	34.8
INFY	1,580	CE	15,257	26.3
HCLTECH	1,050	CE	15,021	19.0
LTTS	3,400	CE	14,972	131.8
LT	1,620	CE	14,683	20.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,560	PE	9,151	15.1
INFY	1,580	PE	7,746	23.4
INFY	1,540	PE	7,566	9.6
INFY	1,500	PE	6,927	4.5
ITC	200	PE	6,701	0.9
HCLTECH	1,000	PE	6,424	7.9
HDFCBANK	1,500	PE	6,032	12.6
WIPRO	570	PE	5,551	11.7
WIPRO	560	PE	5,127	8.2
WIPRO	550	PE	5,056	5.8

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 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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