

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	14,609	91,23,300	77,43,950	101.5	1.55	14092
PREVIOUS	14,436	89,32,725	80,03,450	111.55	1.55	
% CHANGE	1.20%	2.13%	-3.24%	-	-	-

OUTLOOK

Nifty

- Nifty opened gap-up and traded with a positive bias.
- Nifty added 182 points to close at 14507.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14600CE and in 14500PE.
- PCR OI stands at 1.55 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 14092.

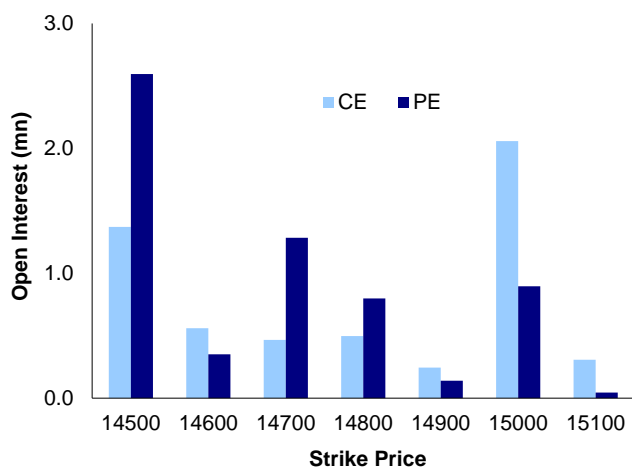
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

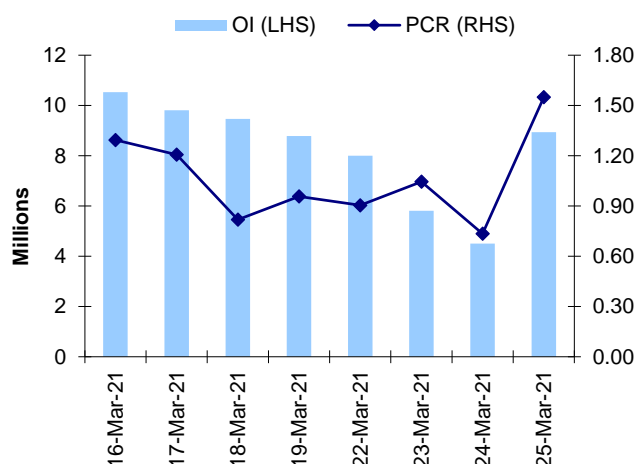
Stocks

- **Sector:-** Metal sectors traded positive.
- Market wide-open interest is 446,590Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APLLTD	42.6%	7,28,750	1.0%
IDEA	37.1%	45,22,70,000	2.2%
POWERGRID	20.3%	1,42,28,000	-0.8%
LUPIN	17.0%	63,35,050	-1.3%
PFIZER	16.6%	61,500	-0.8%
BATAINDIA	10.7%	12,29,800	-1.2%
SAIL	10.7%	13,90,23,000	6.2%
LALPATHLAB	10.4%	1,37,500	4.4%
APOLLOHOSP	10.3%	16,55,500	1.5%
ONGC	8.9%	4,16,57,000	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DEEPAKNTR	-6.7%	6,58,500	1.8%
TVSMOTOR	-5.9%	26,79,600	2.2%
ASHOKLEY	-5.3%	3,91,59,000	3.9%
LTTS	-5.2%	4,27,000	2.3%
TATAPOWER	-5.1%	12,75,75,000	4.9%
BEL	-5.1%	3,92,54,000	2.6%
VEDL	-4.9%	7,09,83,800	2.0%
ALKEM	-4.2%	2,25,000	0.4%
VOLTAS	-4.1%	30,31,000	2.2%
FEDERALBNK	-4.1%	6,60,20,000	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	4,29,12,247	3,24,976	767
TATAMOTORS	8,09,24,011	2,39,855	296
RELIANCE	93,13,160	1,85,806	1,995
SBIN	4,07,18,848	1,45,832	357
ICICIBANK	2,07,24,410	1,20,095	579
TCS	36,97,370	1,13,841	3,067
ADANIENT	93,96,506	93,252	988
AXISBANK	1,31,43,312	91,971	698
HDFCBANK	60,10,629	89,366	1,491

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	1.1	130	65,43,600
IOC	100	CE	1.2	92	61,16,500
TATAPOWER	110	CE	4.0	104	106,38,000
ITC	220	CE	4.1	213	87,93,600
ITC	230	CE	2.2	213	87,07,200
SBIN	400	CE	4.4	360	66,42,000
TCS	3,100	CE	106.5	3,091	5,63,100
RELIANCE	2,200	CE	19.9	2,010	19,86,000
SBIN	370	CE	11.7	360	58,38,000
RELIANCE	2,100	CE	40.2	2,010	18,08,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	29.8	1,348	23,23,800
HINDALCO	300	PE	5.4	329	17,02,800
MARUTI	6,500	PE	107.8	6,842	1,23,600
RELIANCE	1,900	PE	29.6	2,010	12,58,750
ITC	210	PE	5.2	213	47,87,200
LT	1,300	PE	12.9	1,410	5,90,525
HINDUNILVR	2,200	PE	13.5	2,331	2,24,100
TATAMOTORS	280	PE	9.2	298	37,10,700
TATASTEEL	700	PE	11.9	771	17,34,000
SBIN	360	PE	15.5	360	34,62,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	245	CE	4,09,200	6500%	2.9
CANBK	172	CE	2,32,200	4200%	2.3
POWERGRID	215	CE	2,76,000	2200%	7.7
TATAPOWER	122	CE	2,83,500	2000%	1.4
GODREJCP	740	CE	2,29,000	1982%	13.9
SAIL	81	CE	3,42,000	1700%	3.0
CONCOR	570	CE	1,09,410	1650%	41.7
L&TFH	97	CE	8,29,932	1450%	4.0
GAIL	132	CE	3,47,700	1325%	5.6
APOLLOTYRE	225	CE	2,10,000	1300%	11.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	192	PE	7,23,200	22500%	0.9
VEDL	197	PE	3,84,400	6100%	1.2
NMDC	132	PE	1,47,400	2100%	7.5
TATASTEEL	770	PE	2,15,900	2017%	36.1
IDEA	7	PE	12,60,000	1700%	0.2
HINDALCO	280	PE	2,10,700	1125%	2.3
COALINDIA	117	PE	1,51,200	1100%	0.8
IDEA	8	PE	51,80,000	957%	0.2
TATASTEEL	760	PE	4,02,900	888%	31.1
IDFCFIRSTB	49	PE	4,94,000	767%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	12,215	40.2
TATASTEEL	800	CE	11,737	23.9
RELIANCE	2,000	CE	10,828	78.8
RELIANCE	2,200	CE	10,014	19.9
TATASTEEL	820	CE	6,929	18.0
TATASTEEL	760	CE	6,539	41.6
ASIANPAINT	2,500	CE	6,520	88.9
TATASTEEL	750	CE	5,706	47.2
TCS	3,100	CE	5,395	106.5
ICICIBANK	600	CE	4,952	15.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	7,231	29.6
RELIANCE	2,000	PE	6,758	68.0
TATASTEEL	700	PE	4,299	11.9
RELIANCE	1,800	PE	4,015	11.8
RELIANCE	1,980	PE	3,178	58.5
SBIN	350	PE	2,691	11.2
SBIN	360	PE	2,557	15.5
TATASTEEL	750	PE	2,532	26.8
ICICIBANK	580	PE	2,483	21.9
BAJFINANCE	5,000	PE	2,476	131.6

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	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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