

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 | 14,953 | 12,842,250 | 10,042,950 | 15.05 | 1.67 | 14676 |
| PREVIOUS | 15,106 | 12,360,825 | 10,313,800 | 26.25 | 1.72 | |
| % CHANGE | -1.01% | 3.89% | -2.63% | - | - | |

OUTLOOK

Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty lost 142 point to close at 14938.
- OI concentration seen in 16000CE and 14000PE
- Addition witnessed in 15500CE and 14500PE.
- PCR OI stands at 1.67 compared to 1.72 in the previous trading session.
- Nifty to trade with a support of 14676.

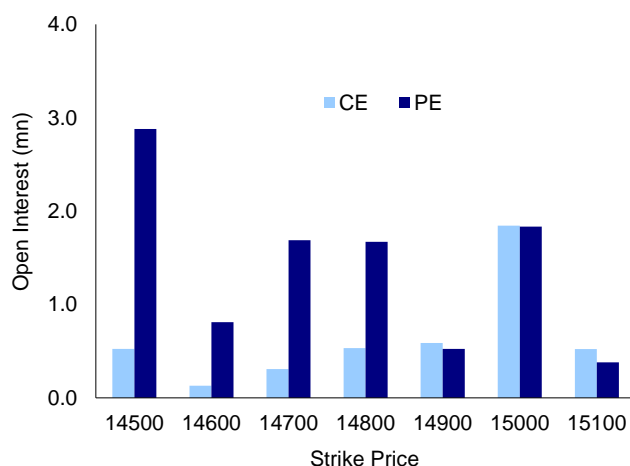
NIFTY LEVELS

| | | | | | |
|-------|-------|-------|-------|-------|-------|
| 14676 | 14854 | 15082 | 15243 | 15432 | 15638 |
|-------|-------|-------|-------|-------|-------|

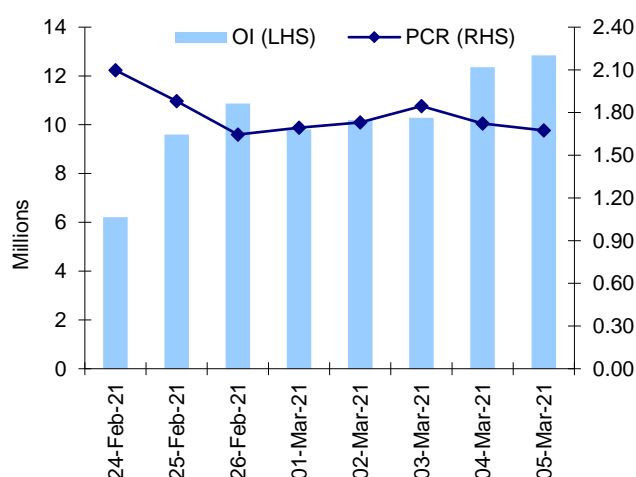
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 559,473Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| CUMMINSIND | 31% | 38,860,800 | -4% |
| PIIND | 29% | 317,250 | 0% |
| APOLLOHOSP | 21% | 1,715,500 | -5% |
| CUMMINSIND | 18% | 1,740,000 | -5% |
| SUNTV | 11% | 13,438,500 | -1% |
| NAVINFLUOR | 10% | 193,725 | -3% |
| SHREECEM | 9% | 130,100 | -3% |
| LTI | 9% | 116,700 | -2% |
| MINDTREE | 8% | 1,214,400 | -1% |
| POWERGRID | 7% | 14,924,000 | -2% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| PFIZER | -21% | 27,250 | 1% |
| BANKBARODA | -14% | 126,991,800 | -6% |
| BHEL | -14% | 121,065,000 | -3% |
| TRENT | -11% | 424,850 | -5% |
| NAM-INDIA | -11% | 1,814,400 | -2% |
| IBULHSGFIN | -10% | 33,746,600 | -5% |
| RECLTD | -9% | 17,622,000 | -2% |
| SAIL | -9% | 120,973,000 | -6% |
| MARUTI | -8% | 2,699,800 | 2% |
| AARTIIND | -8% | 395,675 | -3% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| TATAMOTORS | 86,738,909 | 285,405 | 325 |
| SBIN | 72,179,228 | 277,643 | 384 |
| RELIANCE | 11,773,630 | 257,177 | 2,179 |
| WIPRO | 43,931,172 | 187,232 | 421 |
| ICICIBANK | 26,645,968 | 162,286 | 609 |
| HDFCBANK | 8,722,911 | 133,706 | 1,530 |
| MARUTI | 1,821,165 | 131,795 | 7,249 |
| TATASTEEL | 16,881,960 | 125,147 | 733 |
| ULTRACEMCO | 1,828,811 | 125,147 | 6,810 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| COALINDIA | 160 | CE | 2.8 | 147 | 14,002,800 |
| ONGC | 120 | CE | 4.2 | 114 | 11,434,500 |
| POWERGRID | 230 | CE | 4.1 | 217 | 3,392,000 |
| GAIL | 150 | CE | 5.0 | 146 | 5,477,800 |
| AMBUJACEM | 300 | CE | 6.4 | 285 | 2,946,000 |
| ONGC | 125 | CE | 2.8 | 114 | 8,169,700 |
| GAIL | 160 | CE | 2.5 | 146 | 5,063,000 |
| WIPRO | 450 | CE | 6.4 | 421 | 6,208,000 |
| COALINDIA | 150 | CE | 5.0 | 147 | 6,988,800 |
| ITC | 220 | CE | 3.4 | 210 | 20,604,800 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| HINDALCO | 300 | PE | 2.6 | 339 | 2,605,800 |
| HINDALCO | 320 | PE | 7.0 | 339 | 1,771,600 |
| TATAMOTORS | 300 | PE | 8.7 | 326 | 5,819,700 |
| ITC | 210 | PE | 6.7 | 210 | 8,601,600 |
| MARUTI | 7,000 | PE | 137.7 | 7,259 | 158,000 |
| HINDUNILVR | 2,200 | PE | 47.9 | 2,208 | 469,200 |
| SBIN | 400 | PE | 26.3 | 385 | 5,541,000 |
| SBIN | 350 | PE | 5.8 | 385 | 5,358,000 |
| AXISBANK | 700 | PE | 18.9 | 733 | 2,000,400 |
| TCS | 2,900 | PE | 40.1 | 3,018 | 364,800 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| WIPRO | 475 | CE | 214,400 | 6600% | 3.05 |
| WIPRO | 380 | CE | 220,800 | 1280% | 45.2 |
| NATIONALUM | 70 | CE | 1,326,000 | 1200% | 0.65 |
| SBIN | 385 | CE | 945,000 | 950% | 18.4 |
| NTPC | 127 | CE | 353,400 | 933% | 0.8 |
| SUNTV | 580 | CE | 109,500 | 630% | 6.1 |
| MGL | 1,260 | CE | 114,600 | 516% | 37.45 |
| MGL | 1,240 | CE | 124,800 | 478% | 44.8 |
| WIPRO | 535 | CE | 345,600 | 468% | 0.7 |
| WIPRO | 455 | CE | 412,800 | 461% | 5.5 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| CANBK | 187 | PE | 180,000 | 2400% | 2.55 |
| MOTHERSUMI | 197 | PE | 147,000 | 2000% | 2.9 |
| ONGC | 98 | PE | 100,100 | 1200% | 0.75 |
| PFC | 117 | PE | 384,400 | 675% | 2 |
| AMBUJACEM | 255 | PE | 177,000 | 638% | 3.25 |
| INDUSTOWER | 230 | PE | 767,200 | 585% | 4.95 |
| BEL | 127 | PE | 471,200 | 520% | 0.8 |
| CANBK | 167 | PE | 156,600 | 480% | 13.85 |
| WIPRO | 370 | PE | 832,000 | 294% | 2.05 |
| NATIONALUM | 51 | PE | 119,000 | 250% | 1 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 2,200 | CE | 36,364 | 70 |
| RELIANCE | 2,300 | CE | 25,768 | 35.4 |
| RELIANCE | 2,400 | CE | 12,038 | 17.3 |
| SBIN | 400 | CE | 9,620 | 12 |
| RELIANCE | 2,240 | CE | 9,613 | 53.9 |
| MARUTI | 7,500 | CE | 9,245 | 158.35 |
| RELIANCE | 2,220 | CE | 7,412 | 61.55 |
| RELIANCE | 2,180 | CE | 7,285 | 79.25 |
| SBIN | 410 | CE | 7,257 | 8.95 |
| RELIANCE | 2,260 | CE | 6,553 | 46.8 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 2,100 | PE | 11,228 | 39.9 |
| RELIANCE | 2,000 | PE | 8,111 | 16.95 |
| SBIN | 380 | PE | 7,527 | 15.65 |
| SBIN | 360 | PE | 6,079 | 8.35 |
| RELIANCE | 2,200 | PE | 5,680 | 84.2 |
| SBIN | 350 | PE | 5,384 | 5.8 |
| RELIANCE | 2,140 | PE | 4,793 | 54.85 |
| RELIANCE | 2,160 | PE | 4,435 | 63.6 |
| SBIN | 370 | PE | 4,368 | 11.6 |
| SBIN | 390 | PE | 4,326 | 20.5 |

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 |
|---|---|--|

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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