

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	14,889	1,13,08,950	59,73,300	55.4	1.61	14092
PREVIOUS	14,924	1,04,76,750	64,97,800	51.4	1.67	
% CHANGE	-0.23%	7.94%	-8.07%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty lost 38 points to close at 14834.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 15200CE and Reduction in 14700PE.
- PCR OI stands at 1.61 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 14092.

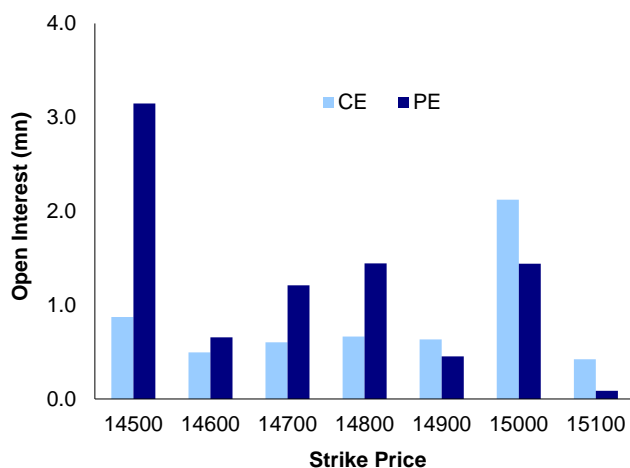
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

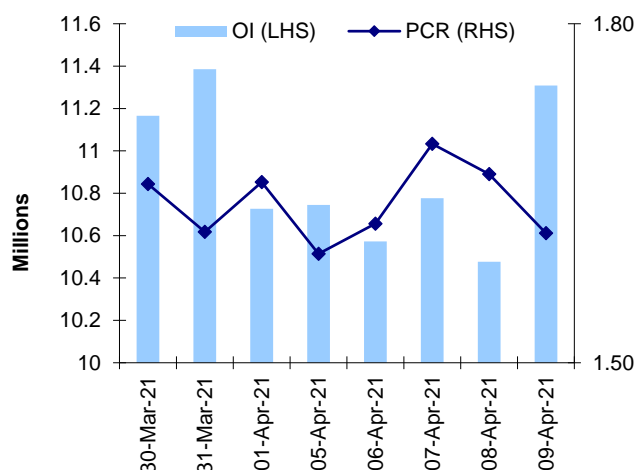
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 544,726Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	38.4%	3,11,600	4.7%
PFIZER	20.8%	91,375	4.1%
APLLTD	18.6%	11,03,850	4.2%
GLENMARK	17.9%	92,34,500	4.9%
SIEMENS	14.8%	9,33,900	0.4%
CADILAHC	14.4%	1,19,48,200	9.3%
SHREECEM	13.5%	1,75,650	0.5%
LTI	12.7%	4,65,600	1.2%
LUPIN	11.9%	74,88,500	2.9%
BAJFINANCE	11.6%	40,73,250	-3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	-10.7%	4,94,700	-1.2%
NAM-INDIA	-10.4%	13,44,000	-1.5%
HINDALCO	-8.5%	3,01,68,800	-1.1%
COFORGE	-7.4%	6,98,625	2.9%
TECHM	-6.9%	1,37,02,800	2.3%
IDFCFIRSTB	-6.8%	20,79,36,000	-2.9%
ASHOKLEY	-5.9%	4,18,41,000	-1.3%
M&MFIN	-5.8%	1,83,12,000	-1.1%
ESCORTS	-4.8%	20,05,850	-0.2%
DEEPAKNTN	-4.3%	10,79,000	-1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
JSWSTEEL	5,10,62,079	3,13,046	621
TATASTEEL	3,21,79,069	2,90,516	900
TATAMOTORS	7,54,62,572	2,42,059	318
HDFCBANK	1,40,78,908	2,00,326	1,422
SBIN	4,64,73,100	1,66,047	353
ADANIENT	1,29,23,020	1,54,661	1,201
ICICIBANK	2,32,39,564	1,32,572	566
RELIANCE	64,78,482	1,28,862	1,982
SUNPHARMA	1,67,55,446	1,06,228	637

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	110	CE	0.9	103	147,23,100
COALINDIA	150	CE	0.5	130	70,85,400
ITC	220	CE	3.2	214	160,25,600
WIPRO	500	CE	5.1	452	45,34,400
BANKBARODA	80	CE	1.8	75	147,88,800
SBIN	400	CE	2.2	355	117,51,000
COALINDIA	140	CE	1.2	130	53,38,200
HDFCBANK	1,500	CE	20.0	1,431	39,02,250
ACC	2,000	CE	55.9	1,969	3,12,000
RELIANCE	2,100	CE	21.5	1,992	31,58,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,300	PE	6.1	1,448	22,33,800
TATASTEEL	800	PE	5.3	905	24,08,900
MARUTI	6,500	PE	54.7	6,870	1,30,800
RELIANCE	1,900	PE	20.9	1,992	13,56,500
ITC	210	PE	3.3	214	51,74,400
NTPC	100	PE	1.7	103	31,74,900
ITC	200	PE	1.0	214	47,90,400
TATAMOTORS	300	PE	6.3	319	40,52,700
SBIN	350	PE	10.4	355	42,09,000
HDFCBANK	1,400	PE	29.9	1,431	14,16,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CIPLA	950	CE	3,61,400	27700%	10.0
CIPLA	1,020	CE	2,31,400	17700%	3.4
CADILAHC	530	CE	4,57,600	3367%	18.4
HAVELLS	1,140	CE	4,04,000	3008%	14.3
CIPLA	910	CE	1,15,700	2125%	19.3
SUNPHARMA	750	CE	3,79,400	1494%	1.5
NTPC	103	CE	2,90,700	750%	3.3
CADILAHC	560	CE	3,25,600	605%	9.7
CADILAHC	510	CE	4,02,600	531%	26.0
CADILAHC	550	CE	9,37,200	526%	12.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CIPLA	880	PE	1,70,300	6450%	23.0
CADILAHC	500	PE	4,95,000	3114%	13.7
IGL	540	PE	1,01,750	1750%	16.4
CIPLA	860	PE	1,30,000	1567%	15.3
LUPIN	1,060	PE	1,82,750	1165%	21.8
CIPLA	850	PE	2,21,000	1033%	12.2
SUNPHARMA	640	PE	3,22,000	667%	17.8
CADILAHC	480	PE	3,69,600	425%	7.3
NTPC	98	PE	1,08,300	375%	1.2
GLENMARK	510	PE	1,59,850	348%	10.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,100	CE	11,210	21.5
HINDUNILVR	2,500	CE	10,626	43.9
RELIANCE	2,000	CE	10,396	53.4
CIPLA	900	CE	8,599	22.9
SUNPHARMA	650	CE	8,163	14.4
TCS	3,400	CE	7,851	69.8
HDFCBANK	1,500	CE	7,688	20.0
SBIN	360	CE	7,591	10.8
CADILAHC	500	CE	7,527	32.1
SBIN	370	CE	7,294	7.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,000	PE	6,748	60.5
RELIANCE	1,900	PE	5,467	20.9
TATASTEEL	900	PE	4,717	33.4
SBIN	350	PE	4,561	10.4
HDFCBANK	1,400	PE	3,817	29.9
BAJFINANCE	4,800	PE	3,688	137.2
JSWSTEEL	600	PE	3,641	19.2
RELIANCE	1,980	PE	3,504	50.3
TATASTEEL	850	PE	3,231	14.2
TATASTEEL	800	PE	3,036	5.3

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 Lal prashanth.lalu@kotak.com +91 22 6218 5497	Prasenjit Biswas, CMT, CFTe prasenjit.biswas@kotak.com +91 33 6615 6273
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