

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	14,343	1,12,02,900	1,04,70,450	33.25	1.40	14092
PREVIOUS	14,889	1,13,08,950	59,73,300	55.4	1.61	
% CHANGE	-3.67%	-0.94%	75.29%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to stoop lower through the trading session.
- Nifty lost 524 points to close at 14310.
- OI concentration seen in 15000CE and 14000PE
- Activity witnessed in 14500 strike.
- PCR OI stands at 1.40 compared to 1.61 in the previous trading session.
- Nifty to trade with a support of 14092.

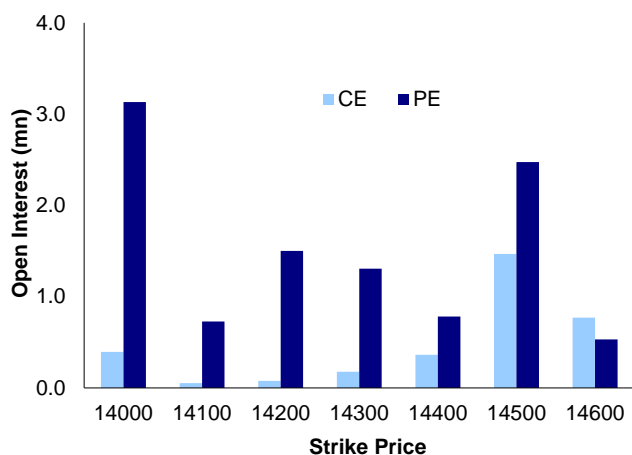
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

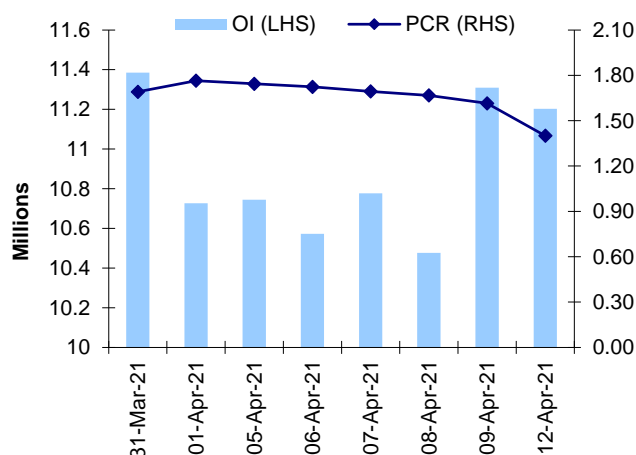
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide-open interest is 590,440Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DRREDDY	14.4%	34,92,625	5.0%
CIPLA	8.8%	1,26,16,500	2.2%
LALPATHLAB	7.1%	3,72,000	6.4%
MINDTREE	7.1%	22,32,000	-3.8%
LUPIN	5.2%	78,78,650	-3.2%
MGL	5.1%	16,44,000	-4.8%
INDIGO	5.1%	42,48,000	-3.2%
BAJFINANCE	4.9%	42,73,250	-7.4%
CHOLAFIN	4.9%	61,57,500	-8.4%
APOLLOHOSP	4.7%	19,94,000	-4.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-22.1%	9,37,500	-5.9%
IRCTC	-12.1%	16,88,700	-8.6%
HDFCAMC	-10.7%	6,08,200	-3.6%
MPHASIS	-10.6%	7,33,850	-3.5%
AARTIIND	-10.0%	4,45,400	-4.0%
TECHM	-8.6%	1,25,29,200	-1.2%
SIEMENS	-8.4%	8,55,250	-6.4%
PIIND	-8.3%	3,87,500	-3.6%
SAIL	-8.2%	12,04,60,000	-10.2%
TRENT	-8.2%	11,73,775	-2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	10,53,42,538	3,08,473	287
CIPLA	3,01,41,861	2,75,440	902
SBIN	7,55,01,713	2,49,073	329
TATASTEEL	2,21,35,504	1,92,213	852
RELIANCE	96,46,031	1,85,492	1,911
DRREDDY	35,13,765	1,72,410	4,997
JSWSTEEL	2,70,47,004	1,64,416	604
HDFCBANK	1,12,74,564	1,54,966	1,367
ADANIANT	1,36,90,016	1,51,215	1,074

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	1,100	CE	23.2	1,048	15,16,400
NTPC	110	CE	0.5	99	141,98,700
TCS	3,400	CE	41.2	3,244	14,59,200
WIPRO	500	CE	3.5	434	50,52,800
TATAPOWER	110	CE	0.8	92	195,61,500
ITC	220	CE	1.8	206	167,10,400
TCS	3,300	CE	74.2	3,244	12,42,000
BANKBARODA	80	CE	0.7	66	164,50,200
SBIN	400	CE	1.1	330	126,63,000
DRREDDY	5,000	CE	268.0	5,010	4,18,625

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	300	PE	2.7	337	34,70,100
INFY	1,300	PE	10.5	1,433	24,09,000
COALINDIA	120	PE	1.9	125	27,55,200
TCS	3,000	PE	19.3	3,244	4,93,500
TCS	3,100	PE	39.8	3,244	4,77,000
TATASTEEL	800	PE	14.6	855	23,44,300
COALINDIA	125	PE	3.7	125	23,52,000
RELIANCE	1,900	PE	47.9	1,919	14,58,750
TCS	3,200	PE	73.9	3,244	4,33,500
MARUTI	6,500	PE	170.8	6,542	1,25,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFCFIRSTB	52	CE	23,75,000	12400%	2.0
DLF	260	CE	12,17,700	12200%	6.6
BAJFINANCE	4,600	CE	1,06,250	10525%	159.9
INDUSINDBK	860	CE	3,07,800	8450%	39.1
SBIN	335	CE	9,75,000	8025%	10.9
M&MFIN	175	CE	6,00,000	7400%	7.0
INDUSINDBK	880	CE	1,28,700	7050%	30.7
HDFCBANK	1,380	CE	3,63,000	4977%	38.6
RBLBANK	190	CE	7,10,500	4800%	10.5
M&MFIN	170	CE	3,44,000	4200%	9.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CIPLA	920	PE	1,41,700	10800%	44.1
RBLBANK	160	PE	6,98,900	4720%	3.1
BANKBARODA	62	PE	3,74,400	3100%	1.9
RBLBANK	175	PE	1,71,100	2850%	6.0
IBULHSGFIN	165	PE	2,66,600	2767%	8.7
RBLBANK	150	PE	1,47,900	2450%	2.0
CANBK	110	PE	5,18,400	2300%	1.4
CANBK	125	PE	1,72,800	1500%	3.9
DLF	230	PE	3,36,600	1357%	5.5
ONGC	97	PE	1,00,100	1200%	3.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DRREDDY	5,000	CE	29,446	268.0
INFY	1,500	CE	19,924	32.5
DRREDDY	5,500	CE	15,766	132.6
RELIANCE	2,000	CE	14,749	27.8
TCS	3,400	CE	14,269	41.2
RELIANCE	2,100	CE	13,447	11.4
TCS	3,300	CE	11,389	74.2
DRREDDY	5,200	CE	10,713	202.8
CIPLA	1,000	CE	10,366	12.8
DRREDDY	4,900	CE	9,880	297.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	17,402	47.9
RELIANCE	1,800	PE	10,258	19.1
BAJFINANCE	4,500	PE	8,893	185.8
SBIN	330	PE	6,243	13.4
SBIN	300	PE	6,028	4.3
SBIN	320	PE	5,756	9.3
BAJFINANCE	4,000	PE	5,749	51.1
TATASTEEL	800	PE	5,291	14.6
HDFCBANK	1,300	PE	5,025	18.5
TATASTEEL	850	PE	4,851	32.7

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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