

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	14,374	1,09,34,700	96,96,050	15.15	1.35	14092
PREVIOUS	14,646	1,17,17,250	65,47,000	28.7	1.35	
% CHANGE	-1.85%	-6.68%	48.10%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and traded with a negative bias through the day.
- Nifty lost 258 points to close at 14359.
- OI concentration seen in 15000CE and 14000PE
- Reduction witnessed in 14500PE and addition in 14300CE
- PCR OI stands at 1.35 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 14092.

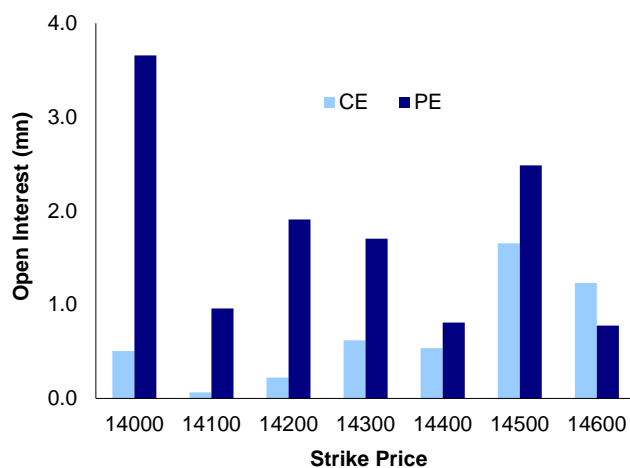
NIFTY LEVELS

14092 14222 14440 14565 14755 14928

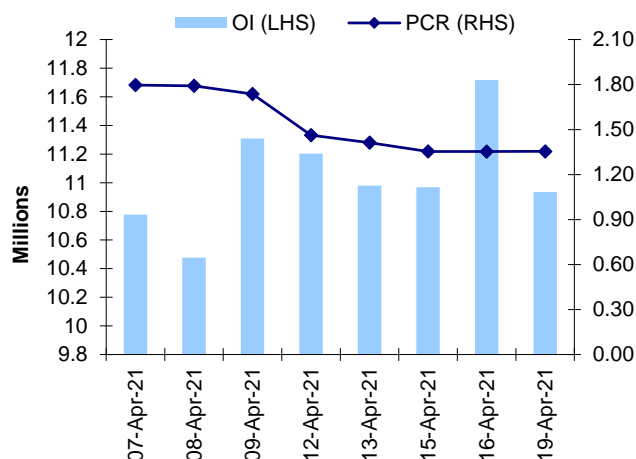
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide-open interest is 603,545Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	14.7%	2,29,875	2.1%
BAJFINANCE	12.2%	48,33,500	-3.0%
HDFCLIFE	10.8%	96,49,200	-3.6%
AUBANK	10.0%	31,23,500	-5.7%
POWERGRID	9.8%	2,01,28,000	-4.1%
CUMMINSIND	9.8%	16,17,600	-1.1%
MUTHOOTFIN	7.7%	29,62,500	-2.2%
LUPIN	7.6%	86,72,550	0.8%
ULTRACEMCO	7.1%	21,07,400	-3.1%
RBLBANK	6.8%	2,70,07,700	-6.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GLENMARK	-12.4%	94,31,150	1.2%
VOLTAS	-9.2%	39,65,000	0.0%
GUJGASLTD	-8.0%	8,06,250	-1.9%
ASHOKLEY	-7.5%	3,79,62,000	-3.3%
HINDALCO	-6.5%	3,11,57,800	-2.3%
INFY	-6.3%	3,31,16,400	0.7%
AARTIIND	-6.0%	4,68,775	-1.8%
SAIL	-5.6%	12,82,12,000	-2.7%
HDFCAMC	-5.5%	5,63,400	-3.8%
WIPRO	-5.0%	4,33,63,200	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
WIPRO	4,38,09,855	2,06,151	473
TATAMOTORS	6,57,91,784	1,97,321	301
SBIN	5,33,04,377	1,73,963	331
TATASTEEL	1,91,46,996	1,69,598	888
CIPLA	1,78,05,574	1,68,379	946
HDFCBANK	1,20,34,621	1,67,724	1,412
RELIANCE	85,27,967	1,62,251	1,902
ICICIBANK	2,85,26,176	1,56,168	560
AXISBANK	1,72,92,072	1,10,493	648

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	110	CE	0.7	103	87,78,000
DRREDDY	5,000	CE	146.5	4,989	6,23,000
ACC	2,000	CE	19.2	1,883	5,62,500
TCS	3,400	CE	8.0	3,171	10,86,900
TCS	3,300	CE	17.4	3,171	10,84,200
INFY	1,500	CE	3.7	1,363	51,01,200
WIPRO	500	CE	3.9	473	68,35,200
HDFCBANK	1,500	CE	6.9	1,413	44,43,450
LUPIN	1,100	CE	20.8	1,069	12,35,050
ITC	220	CE	0.7	206	158,43,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	PE	0.7	473	45,82,400
HINDALCO	330	PE	2.1	362	29,67,000
WIPRO	450	PE	4.0	473	39,61,600
WIPRO	440	PE	2.6	473	36,83,200
WIPRO	430	PE	1.9	473	36,48,000
TCS	3,000	PE	10.1	3,171	5,28,000
DRREDDY	4,800	PE	53.4	4,989	2,85,875
INFY	1,300	PE	6.7	1,363	22,92,000
WIPRO	420	PE	1.3	473	30,20,800
WIPRO	460	PE	6.2	473	29,24,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	175	CE	3,85,700	6550%	8.2
BANDHANBNK	310	CE	4,73,400	6475%	9.2
INDUSINDBK	820	CE	1,28,700	1943%	37.2
PNB	33	CE	16,32,000	1940%	1.4
DLF	240	CE	9,30,600	1663%	7.0
EXIDEIND	175	CE	2,19,600	917%	3.5
APOLLOTYRE	205	CE	2,45,000	880%	6.3
ASHOKLEY	107	CE	2,34,000	767%	5.4
TATAPOWER	97	CE	1,08,000	700%	1.7
RBLBANK	170	CE	1,36,300	683%	11.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	120	PE	1,95,300	3050%	1.1
GLENMARK	580	PE	1,01,200	2100%	28.2
BATAINDIA	1,240	PE	3,08,000	1650%	16.3
HINDALCO	400	PE	2,70,900	530%	39.8
BPCL	395	PE	2,08,800	383%	3.9
TATAPOWER	53	PE	1,21,500	350%	0.1
DRREDDY	4,800	PE	2,85,875	285%	53.4
TVSMOTOR	500	PE	4,74,600	261%	6.6
BATAINDIA	1,200	PE	1,49,050	252%	9.0
BANKBARODA	59	PE	3,97,800	240%	0.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	CE	19,140	14.0
HDFCBANK	1,400	CE	16,227	36.8
RELIANCE	2,000	CE	14,050	11.1
DRREDDY	5,000	CE	13,509	146.5
GLENMARK	600	CE	13,176	20.5
INFY	1,360	CE	12,324	28.4
INFY	1,380	CE	11,618	19.9
WIPRO	480	CE	10,593	8.8
WIPRO	500	CE	10,154	3.9
HDFCBANK	1,500	CE	10,020	6.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	10,727	36.2
RELIANCE	1,800	PE	6,318	9.8
INFY	1,300	PE	6,243	6.7
SBIN	320	PE	5,671	4.7
HDFCBANK	1,400	PE	5,317	25.0
ICICIBANK	540	PE	5,116	7.8
HDFCBANK	1,380	PE	4,933	17.6
BATAINDIA	1,240	PE	4,881	16.3
HDFCBANK	1,340	PE	4,863	8.5
INFY	1,320	PE	4,687	10.5

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		

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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