

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	17,024	1,09,21,600	1,06,92,500	38.5	1.07	<b>16806</b>
PREVIOUS	17,318	1,08,23,100	93,65,650	69.5	1.21	
% CHANGE	-1.70%	0.91%	14.17%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and stooped lower in the second half of the trading session.
- Nifty lost 263 points to close at 16985.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17100CE and 16800PE.
- PCR OI stands at 1.07 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 16806.

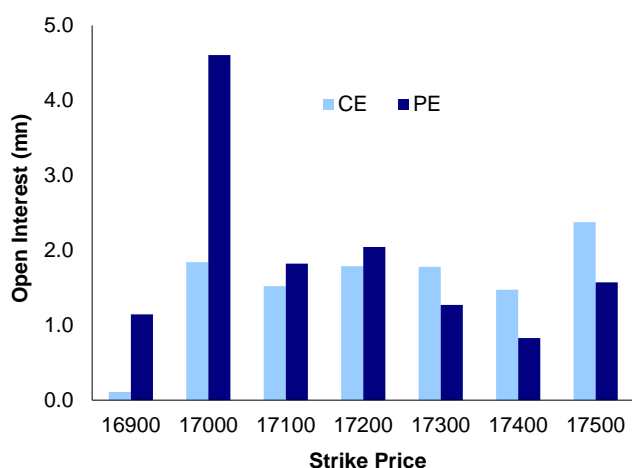
### NIFTY LEVELS

16806    16891    17180    17303    17425    17645

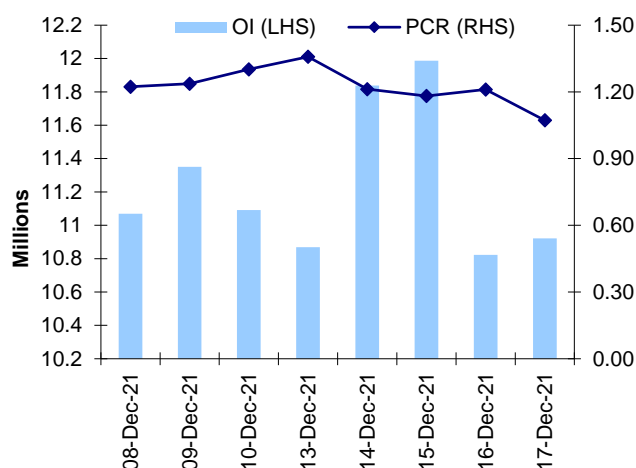
### Stocks

- **Sector:-** All sectors traded in the red.
- Market wide-open interest is 943,771Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	47.1%	4,41,47,100	-8.2%
PERSISTENT	12.2%	4,36,050	3.0%
JKCEMENT	9.3%	2,02,125	-3.0%
BAJAJ-AUTO	6.5%	36,74,500	-2.3%
BEL	5.0%	2,39,55,200	-2.8%
MFSL	4.3%	16,21,750	-3.1%
RBLBANK	4.1%	3,31,29,600	-4.2%
HINDPETRO	3.8%	1,19,52,900	-3.5%
BHARTIARTL	3.6%	8,00,89,546	-2.3%
LTTS	3.3%	6,19,600	-1.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	-15.4%	44,18,700	-1.5%
GSPL	-9.3%	13,41,300	-2.8%
ASTRAL	-8.9%	5,04,350	-1.6%
CHAMBLFERT	-8.5%	25,69,500	-4.2%
DIXON	-8.5%	4,07,000	-2.6%
LTI	-8.4%	7,82,100	2.0%
POLYCAB	-7.9%	6,54,900	-4.0%
DELTA CORP	-7.3%	1,46,34,900	-3.5%
PAGEIND	-5.9%	83,400	-3.7%
HDFC	-5.9%	1,17,87,300	-3.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
WIPRO	5,23,00,009	3,48,504	671
RELIANCE	97,14,489	2,27,972	2,340
TCS	43,33,992	1,56,410	3,584
TATAMOTORS	2,73,41,178	1,29,450	470
HDFC	45,03,515	1,18,792	2,617
HDFCBANK	74,97,384	1,10,890	1,473
ZEEL	2,95,50,773	1,02,871	342
BAJAJ-AUTO	31,70,631	1,01,095	3,179
ICICIBANK	1,32,27,787	96,732	728

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	0.7	140	146,06,900
POWERGRID	210	CE	2.4	204	68,10,241
HINDALCO	450	CE	9.5	451	61,83,400
RELIANCE	2,500	CE	9.8	2,347	75,19,500
CIPLA	1,000	CE	1.6	861	21,36,550
TATAPOWER	250	CE	1.0	216	189,60,750
MARUTI	8,000	CE	19.4	7,308	4,82,500
LUPIN	1,000	CE	2.0	875	14,12,700
CIPLA	900	CE	6.2	861	19,33,750
ITC	240	CE	0.7	218	375,74,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	9.2	3,253	5,00,250
RELIANCE	2,300	PE	27.0	2,347	23,43,000
MARUTI	7,000	PE	41.1	7,308	1,77,400
TATAPOWER	200	PE	2.0	216	65,27,250
TATAPOWER	210	PE	4.3	216	57,78,000
RELIANCE	2,400	PE	77.2	2,347	18,45,500
TATAPOWER	220	PE	9.0	216	53,93,250
HINDALCO	450	PE	8.6	451	13,43,750
HDFCBANK	1,500	PE	38.2	1,477	16,26,900
HINDALCO	440	PE	5.1	451	13,40,525

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFC	2,660	CE	1,03,500	3733%	31.5
INDUSTOWER	260	CE	8,96,000	3456%	4.1
M&MFIN	187	CE	1,24,000	3000%	0.3
STAR	440	CE	1,00,575	2880%	10.7
CIPLA	860	CE	1,53,400	2850%	17.5
HINDUNILVR	2,260	CE	1,26,900	2720%	23.1
INDIACEM	225	CE	1,21,800	2000%	0.4
TVSMOTOR	620	CE	3,22,000	1991%	15.3
CUB	162	CE	1,42,600	1433%	0.6
FSL	165	CE	1,56,000	1100%	7.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,820	PE	7,21,800	3910%	23.6
INFY	1,840	PE	4,36,800	1011%	33.7
BANKBARODA	78	PE	5,14,800	633%	0.5
INFY	1,800	PE	13,08,900	551%	16.1
FEDERALBNK	79	PE	1,50,000	400%	0.5
CHOLAFIN	500	PE	4,10,000	257%	14.2
WIPRO	660	PE	7,23,200	256%	9.5
M&MFIN	147	PE	1,16,000	222%	3.4
FEDERALBNK	78	PE	1,60,000	220%	0.4
ITC	206	PE	1,21,600	217%	0.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,840	CE	44,335	20.2
RELIANCE	2,400	CE	35,569	26.0
RELIANCE	2,500	CE	33,825	9.8
INFY	1,820	CE	33,134	30.0
WIPRO	660	CE	26,379	19.4
INFY	1,800	CE	24,705	42.2
INFY	1,860	CE	21,211	13.7
TCS	3,600	CE	20,091	55.1
WIPRO	670	CE	19,835	14.3
INFY	1,900	CE	19,585	6.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,800	PE	27,790	16.1
INFY	1,820	PE	23,856	23.6
RELIANCE	2,300	PE	18,087	27.0
INFY	1,760	PE	12,056	7.5
INFY	1,780	PE	11,863	10.8
WIPRO	650	PE	10,493	6.3
INFY	1,840	PE	9,972	33.7
TCS	3,600	PE	8,863	55.9
RELIANCE	2,200	PE	7,746	9.3
TATASTEEL	1,140	PE	7,703	30.6

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## 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.

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## FUNDAMENTAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Shrikant Chouhan</b> Head of Research shrikant.chouhan@kotak.com +91 22 6218 5408	<b>Arun Agarwal</b> Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	<b>Amit Agarwal, CFA</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	<b>Hemali Dhame</b> Banking & Finance Hemali.Dhame@kotak.com +91 22 6218 6433
<b>Jatin Damania</b> Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	<b>Purvi Shah</b> Pharmaceuticals purvi.shah@kotak.com +91 22 6218 6432	<b>Rini Mehta</b> Research Associate rini.mehta@kotak.com +91 80801 97299	<b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427
<b>Sumit Pokharna</b> Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438	<b>Pankaj Kumar</b> Midcap pankajr.kumar@kotak.com +91 22 6218 6434		

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## TECHNICAL RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Shrikant Chouhan</b> shrikant.chouhan@kotak.com +91 22 6218 5408	<b>Amol Athawale</b> amol.athawale@kotak.com +91 20 6620 3350	<b>Sayed Haider</b> Research Associate sayed.haider@kotak.com +91 22 62185498
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## DERIVATIVES RESEARCH TEAM (PRIVATE CLIENT GROUP)

<b>Sahaj Agrawal</b> sahaj.agrawal@kotak.com +91 79 6607 2231	<b>Prashanth Lalu</b> prashanth.lalu@kotak.com +91 22 6218 5497	<b>Prasenjit Biswas, CMT, CFTe</b> prasenjit.biswas@kotak.com +91 33 6615 6273
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