

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	14,404	1,05,15,600	80,63,650	-2.4	1.15	<b>14092</b>
PREVIOUS	14,296	1,10,01,000	80,85,100	0.2	1.26	
% CHANGE	0.75%	-4.41%	-0.27%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note but recovered strongly in the second half.
- Nifty added 109 points to close at 14406.
- OI concentration seen in 15000CE and 14000PE
- Addition witnessed in 14900CE and 14000PE.
- PCR OI stands at 1.15 compared to 1.26 in the previous trading session.
- Nifty to trade with a support of 14092.

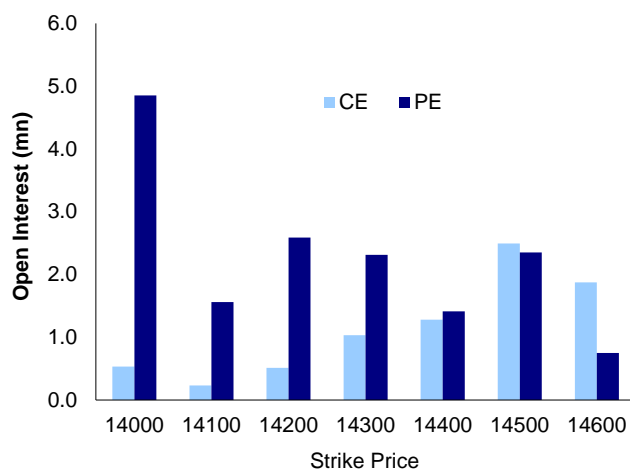
### NIFTY LEVELS

14092    14222    14440    14565    14755    14928

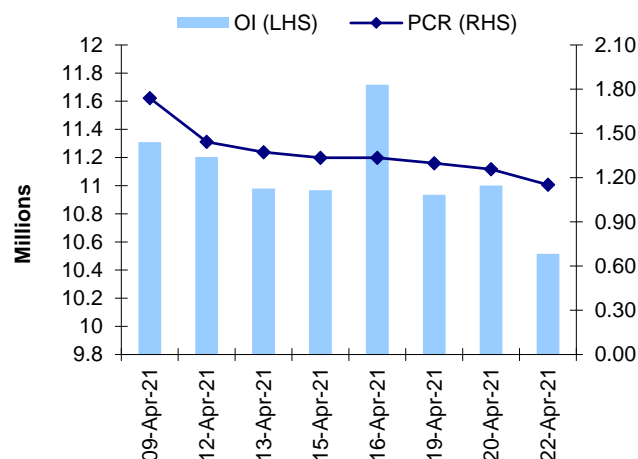
### Stocks

- **Sector:-** Banking & Financial stocks traded positive.
- Market wide-open interest is 510,989Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	22.4%	3,56,850	6.1%
ESCORTS	18.0%	23,45,750	-3.1%
ULTRACEMCO	17.6%	26,21,400	-1.8%
BAJAJFINSV	13.3%	7,84,625	0.4%
M&MFIN	11.1%	1,89,48,000	2.5%
PIIND	9.6%	4,65,000	1.4%
NAM-INDIA	9.2%	24,41,600	-0.6%
AUBANK	8.5%	33,66,500	5.1%
EXIDEIND	7.7%	1,43,20,800	-0.9%
AARTIIND	7.0%	4,99,375	-1.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-30.9%	4,62,800	-0.9%
TORNTPOWER	-7.6%	21,45,000	1.7%
CUMMINSIND	-5.6%	15,43,200	2.8%
CUB	-5.3%	71,88,900	0.8%
MUTHOOTFIN	-3.8%	28,86,000	0.4%
MFSL	-3.7%	23,11,400	0.7%
SBILIFE	-3.6%	48,69,000	1.7%
SHREECEM	-3.3%	1,90,700	-2.7%
GRANULES	-3.1%	66,12,300	-0.7%
RAMCOCEM	-3.1%	16,87,250	0.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	3,19,02,815	2,95,468	921
HDFCBANK	1,92,42,656	2,68,103	1,423
WIPRO	4,26,20,929	2,07,363	487
ICICIBANK	3,49,42,633	1,99,222	579
TATAMOTORS	6,10,22,978	1,81,205	295
SBIN	4,91,05,833	1,63,383	337
JSWSTEEL	2,28,59,059	1,46,028	641
RELIANCE	66,87,573	1,26,969	1,906
DRREDDY	24,24,134	1,26,922	5,200

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,000	CE	4.3	1,830	8,61,000
LUPIN	1,100	CE	15.5	1,062	19,17,600
HDFCBANK	1,500	CE	4.9	1,421	44,53,900
TCS	3,300	CE	6.8	3,123	10,08,000
NTPC	105	CE	0.5	99	111,03,600
INFY	1,500	CE	1.5	1,353	43,03,800
ACC	1,900	CE	13.5	1,830	5,00,500
TCS	3,400	CE	3.0	3,123	9,50,700
CIPLA	1,000	CE	8.0	944	19,27,900
WIPRO	500	CE	4.6	486	50,30,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	450	PE	1.2	486	44,73,600
WIPRO	440	PE	0.9	486	33,40,800
WIPRO	430	PE	0.6	486	27,61,600
TCS	3,000	PE	9.4	3,123	4,27,800
WIPRO	470	PE	3.4	486	24,96,000
WIPRO	460	PE	1.9	486	24,54,400
INFY	1,300	PE	4.5	1,353	18,03,000
SBIN	300	PE	1.3	337	59,55,000
WIPRO	480	PE	6.3	486	22,17,600
BPCL	400	PE	2.4	419	27,05,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	560	CE	1,18,400	3600%	0.4
IBULHSGFIN	185	CE	20,24,300	988%	4.1
MCDOWELL-N	535	CE	1,15,000	736%	3.3
CADILAHC	575	CE	1,98,000	500%	10.4
CADILAHC	595	CE	1,16,600	279%	6.9
TECHM	980	CE	1,83,600	256%	19.1
INDUSINDBK	800	CE	1,30,500	245%	51.4
FEDERALBNK	71	CE	1,30,000	225%	2.4
TITAN	1,500	CE	2,99,250	219%	22.3
TVSMOTOR	540	CE	1,38,600	191%	12.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	485	PE	4,48,000	3400%	8.6
WIPRO	490	PE	6,24,000	1850%	11.2
CADILAHC	570	PE	1,69,400	1825%	29.9
TATAPOWER	87	PE	1,62,000	1100%	0.5
JINDALSTEL	440	PE	3,55,000	344%	12.8
WIPRO	480	PE	22,17,600	333%	6.3
JSWSTEEL	625	PE	2,32,200	330%	11.3
TATASTEEL	930	PE	4,74,300	299%	25.8
JSWSTEEL	635	PE	1,26,900	292%	15.3
WIPRO	500	PE	1,56,800	277%	18.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
WIPRO	500	CE	15,971	4.6
ICICIBANK	570	CE	12,273	19.4
ICICIBANK	580	CE	11,613	13.8
HDFCBANK	1,400	CE	11,359	37.1
RELIANCE	1,900	CE	11,184	34.5
TATASTEEL	950	CE	10,495	12.4
WIPRO	490	CE	9,558	7.7
TATASTEEL	940	CE	9,281	15.5
DRREDDY	5,300	CE	9,208	99.9
ICICIBANK	600	CE	9,153	6.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	9,224	27.0
TATASTEEL	900	PE	6,017	12.3
HDFCBANK	1,360	PE	5,798	7.5
SBIN	330	PE	5,329	5.3
ICICIBANK	550	PE	5,176	5.5
RELIANCE	1,800	PE	5,031	5.8
RELIANCE	1,860	PE	4,715	14.0
ICICIBANK	560	PE	4,461	7.8
HDFCBANK	1,400	PE	4,411	16.8
WIPRO	480	PE	4,350	6.3

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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>Rusmik Oza</b> Head of Research rusmik.oza@kotak.com +91 22 6218 6441	<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>Priyesh Babariya</b> Research Associate priyesh.babariya@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>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 Lal</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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