

Sahaj Agrawal
sahaj.agrawal@kotak.com
+91 79 6607 2231

Malay Gandhi
malay.gandhi@kotak.com
+91 22 6218 6420

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	13,612	1,06,65,225	59,34,800	11.45	1.37	13208
PREVIOUS	13,488	1,08,92,250	1,14,15,200	21.5	1.39	
% CHANGE	0.93%	-2.08%	-48.01%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained in the second half.
- Nifty added 134 points to close at 13601.
- OI concentration seen in 14000CE and 13000PE
- Activity witnessed in 13500 strike.
- PCR OI stands at 1.37 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 13208.

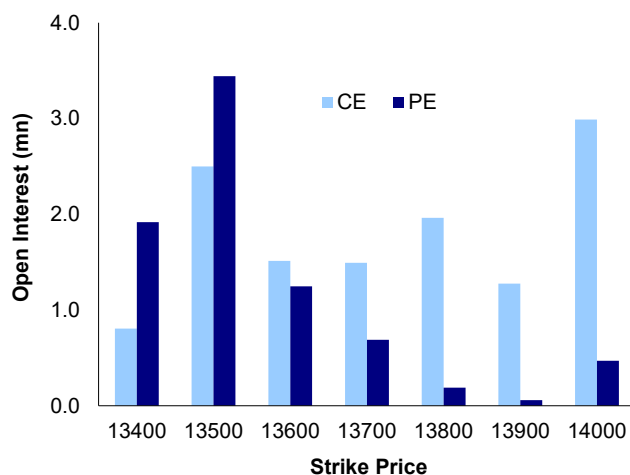
NIFTY LEVELS

13208	13364	13491	13558	13679	13841
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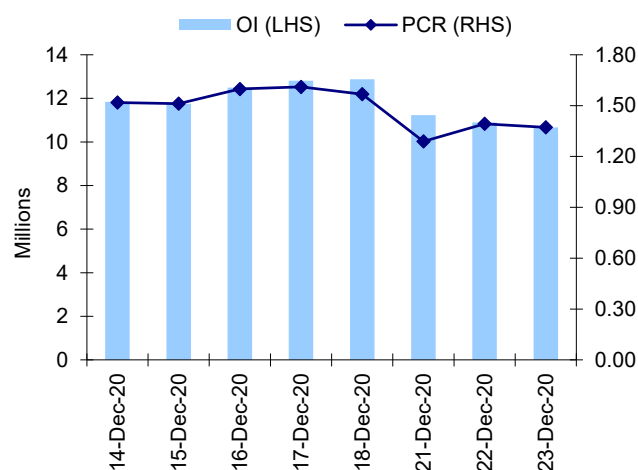
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 550,693Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&MFIN	31.6%	1,39,23,676	5.5%
IDEA	25.5%	90,21,60,000	11.1%
ICICIGI	15.0%	7,09,325	0.0%
INDUSTOWER	12.5%	1,04,63,600	1.7%
IGL	10.7%	70,02,875	-0.8%
BHARATFORG	10.3%	54,84,000	4.0%
IBULHSGFIN	9.5%	2,52,77,400	8.9%
BERGEPAIN	9.5%	25,89,400	3.0%
AMBUJACEM	9.1%	2,15,10,000	-0.2%
WIPRO	8.3%	3,25,02,400	5.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	-21.5%	2,64,12,000	2.2%
INDIGO	-12.1%	30,67,500	5.0%
PNB	-7.0%	18,46,34,000	-4.8%
GODREJPROP	-7.0%	14,47,550	7.7%
BATAINDIA	-6.9%	11,65,450	4.1%
MFSL	-6.1%	73,63,200	6.6%
NMDC	-5.0%	3,72,38,600	0.4%
TORNTPOWER	-4.9%	38,64,000	3.3%
TVSMOTOR	-4.6%	47,86,600	4.0%
MINDTREE	-4.4%	14,03,200	4.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	89,99,898	1,74,432	1,944
WIPRO	4,48,74,433	1,70,473	386
HDFCBANK	77,33,697	1,06,066	1,376
HCLTECH	1,07,23,068	99,217	923
ICICIBANK	1,92,05,951	96,308	504
TATAMOTORS	5,69,30,071	95,037	169
TCS	27,90,988	81,069	2,909
SBIN	2,90,56,404	75,879	263
TATASTEEL	1,22,38,343	74,623	621

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	400	CE	3.1	386	52,76,800
ONGC	100	CE	0.6	91	93,78,600
TCS	3,000	CE	15.4	2,912	10,59,900
BPCL	400	CE	3.0	376	49,75,200
SBIN	300	CE	0.5	264	132,84,000
SUNPHARMA	600	CE	3.7	576	50,52,600
ITC	220	CE	1.0	208	119,20,000
RELIANCE	2,000	CE	19.3	1,948	49,92,430
RELIANCE	2,050	CE	10.5	1,948	49,77,785
RELIANCE	2,100	CE	5.8	1,948	48,36,890

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	2,500	PE	12.0	2,647	5,30,400
SBIN	250	PE	1.6	264	55,59,000
TATASTEEL	600	PE	6.1	622	23,05,200
TATAMOTORS	160	PE	1.8	170	45,37,200
WIPRO	370	PE	1.8	386	17,88,800
WIPRO	360	PE	0.7	386	17,56,800
TCS	2,800	PE	9.0	2,912	3,55,800
SBIN	240	PE	0.8	264	44,55,000
WIPRO	350	PE	0.4	386	15,29,600
WIPRO	380	PE	4.2	386	15,13,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	405	CE	2,78,400	4250%	2.2
BERGEPAIN	760	CE	2,66,200	2320%	4.9
MINDTREE	1,620	CE	2,12,000	2309%	31.2
MINDTREE	1,640	CE	1,54,400	1035%	23.6
WIPRO	395	CE	8,25,600	461%	4.2
WIPRO	445	CE	1,21,600	443%	0.3
MINDTREE	1,700	CE	1,43,200	359%	10.1
TECHM	960	CE	8,23,200	288%	16.6
WIPRO	385	CE	13,28,000	277%	8.0
PIDILITIND	1,780	CE	1,25,500	269%	16.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	375	PE	9,28,000	14400%	2.7
WIPRO	380	PE	15,13,600	4200%	4.2
NTPC	84	PE	1,76,700	3000%	0.9
BIOCON	480	PE	2,69,100	2825%	8.9
VEDL	145	PE	36,64,200	516%	2.5
TATACONSUM	600	PE	2,26,800	500%	9.9
INFY	1,240	PE	3,87,600	447%	14.7
HCLTECH	920	PE	2,36,600	445%	16.2
TATACONSUM	590	PE	1,68,750	400%	6.2
WIPRO	370	PE	17,88,800	399%	1.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,240	CE	18,780	27.8
INFY	1,260	CE	17,639	18.0
WIPRO	400	CE	17,070	3.1
RELIANCE	2,000	CE	16,808	19.3
TCS	2,900	CE	13,615	46.0
RELIANCE	1,950	CE	13,253	36.6
TCS	3,000	CE	12,596	15.4
HCLTECH	930	CE	11,578	16.6
BAJFINANCE	5,200	CE	11,180	74.9
WIPRO	380	CE	10,885	10.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,900	PE	8,246	18.1
INFY	1,200	PE	6,486	4.5
INFY	1,240	PE	5,529	14.7
INFY	1,220	PE	5,382	8.1
RELIANCE	1,850	PE	4,990	8.2
BAJFINANCE	5,000	PE	4,858	67.8
TCS	2,800	PE	4,380	9.0
TCS	2,900	PE	4,087	34.5
INFY	1,180	PE	4,073	2.6
SBIN	250	PE	4,067	1.6

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
Sanjeev Zarbade Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	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	Krishna Nain M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	

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	Malay Gandhi malay.gandhi@kotak.com +91 22 6218 6420	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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