

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 6625 9810

## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	10,917	23,395,950	4,577,200	54.85	1.27	<b>10500</b>
PREVIOUS	10,908	22,476,600	5,553,000	48.75	1.27	
% CHANGE	0.08%	4.09%	-17.57%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded higher before giving up all its gains.
- Nifty added 2 points to close at 10862.
- OI concentration is seen at 11200CE and 10500PE.
- Addition witnessed in 10900CE and 10700PE.
- PCR OI stands at 1.27 compared to 1.27 in the previous trading session
- Nifty to trade with a support of 10500.

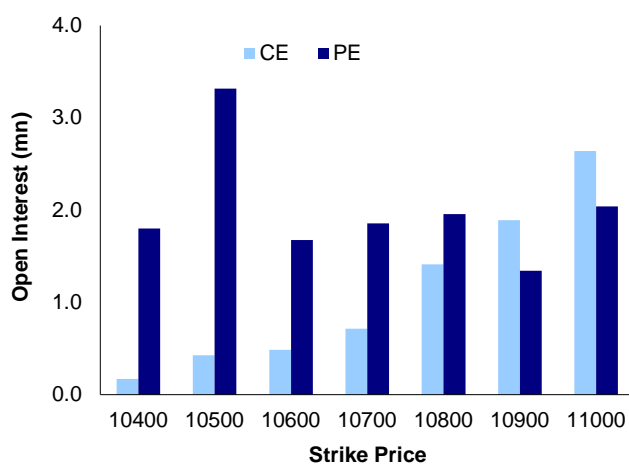
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

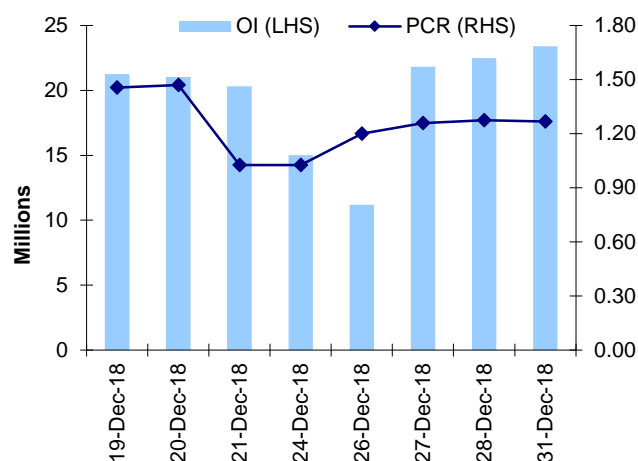
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 292,482Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	18.6%	1,317,600	2.3%
MGL	15.3%	786,600	0.8%
CESC	14.6%	1,938,200	-0.9%
CONCOR	10.6%	2,352,500	2.6%
RAMCOCEM	8.4%	710,400	0.3%
DHFL	7.3%	18,696,000	3.8%
BIOCON	6.9%	5,292,900	1.3%
CIPLA	6.7%	8,160,000	-0.5%
COLPAL	6.7%	1,257,200	1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-4.8%	1,416,750	-0.4%
TVSMOTOR	-3.9%	3,851,000	1.2%
INFRATEL	-3.7%	8,488,000	-1.5%
JETAIRWAYS	-3.7%	5,612,200	0.3%
CANBK	-3.3%	10,340,000	-0.9%
PCJEWELLER	-3.1%	9,600,500	-1.8%
BALKRISIND	-3.0%	2,532,000	1.2%
IFCI	-3.0%	48,545,000	0.7%
GODFRYPHLP	-3.0%	543,200	0.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,222,817	81,061	1,121
TITAN	4,917,511	45,882	931
HDFC	2,289,993	45,137	1,968
TATASTEEL	7,965,812	41,620	521
MARUTI	547,975	41,191	7,466
AXISBANK	6,030,093	37,645	620
TCS	1,879,740	35,648	1,893
YESBANK	18,970,865	34,517	182
HDFCBANK	1,466,632	31,156	2,122

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	63.5	7,515	147,675
HINDALCO	240	CE	4.0	227	1,774,500
GAIL	370	CE	7.2	356	696,087
DRREDDY	3,000	CE	8.1	2,634	189,250
BHEL	80	CE	0.8	73	1,845,000
TCS	2,200	CE	5.1	1,905	503,750
SBIN	300	CE	8.1	298	2,964,000
TATAMOTORS	180	CE	5.0	174	2,296,000
COALINDIA	260	CE	1.3	238	1,188,000
TATAMOTORS	200	CE	1.2	174	2,244,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	9.5	1,905	1,046,750
BAJAJ-AUTO	3,000	PE	280.0	2,736	101,250
HINDALCO	210	PE	2.8	227	1,197,000
ICICIBANK	350	PE	6.0	362	3,093,750
ITC	260	PE	0.6	284	2,637,600
DRREDDY	3,000	PE	355.1	2,634	127,250
HEROMOTOCO	3,000	PE	50.9	3,116	43,000
KOTAKBANK	1,200	PE	26.2	1,262	283,200
BPCL	350	PE	11.5	355	237,600
BANKBARODA	130	PE	12.0	120	1,320,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	300	CE	854,000	8440%	2.0
NBCC	70	CE	2,520,000	1112%	0.5
ASHOKLEY	140	CE	252,000	530%	0.1
PFC	117	CE	136,400	450%	1.0
JINDALSTEL	165	CE	139,500	417%	9.0
DISHTV	39	CE	168,000	320%	1.9
HINDALCO	260	CE	364,000	316%	0.9
SAIL	61	CE	276,000	283%	0.9
TATAPOWER	78	CE	477,000	231%	2.4
BANKINDIA	115	CE	1,104,000	212%	2.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	63	PE	105,000	1300%	0.4
ALBK	47	PE	273,000	950%	2.5
NTPC	142	PE	328,000	811%	2.9
SAIL	56	PE	180,000	650%	2.5
IOC	132	PE	126,000	350%	2.6
TATAPOWER	78	PE	144,000	220%	2.9
ICICIBANK	310	PE	192,500	180%	0.6
BANKINDIA	105	PE	228,000	171%	5.6
NCC	87	PE	128,000	167%	4.1
TATASTEEL	490	PE	223,871	157%	6.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	3,335	28.9
RELIANCE	1,160	CE	3,220	20.9
RELIANCE	1,200	CE	2,711	10.3
TATASTEEL	530	CE	2,415	15.7
TATASTEEL	540	CE	2,313	11.6
MARUTI	8,000	CE	2,215	63.5
RELIANCE	1,180	CE	2,103	14.8
SAIL	60	CE	1,731	1.2
TATASTEEL	520	CE	1,643	20.5
RELIANCE	1,120	CE	1,538	38.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	3,544	21.7
RELIANCE	1,120	PE	3,118	29.9
RELIANCE	1,080	PE	2,268	15.1
TATASTEEL	500	PE	1,283	8.7
MARUTI	7,200	PE	1,271	105.8
TATASTEEL	520	PE	1,155	16.0
RELIANCE	1,060	PE	1,089	10.4
MARUTI	7,000	PE	938	62.9
YESBANK	180	PE	930	12.1
TCS	1,800	PE	912	28.0

## RATING SCALE

- 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

<b>Rusmik Oza</b> Head of Research rusmik.ozakotak.com +91 22 6218 6441	<b>Arun Agarwal</b> Auto & Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443	<b>Amit Agarwal</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439	<b>Nipun Gupta</b> Information Tech, Midcap nipun.gupta@kotak.com +91 22 6218 6433	<b>Deval Shah</b> Research Associate deval.shah@kotak.com +91 22 6218 6423
<b>Sanjeev Zarbade</b> Cap. Goods & Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424	<b>Ruchir Khare</b> Cap. Goods & Cons. Durables ruchir.khare@kotak.com +91 22 6218 6431	<b>Jatin Damania</b> Metals & Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440	<b>Cyndrella Carvalho</b> Pharmaceuticals cyndrella.carvalho@kotak.com +91 22 6218 6426	<b>Ledo Padinjarathala, CFA</b> Research Associate ledo.padinjarathala@kotak.com +91 22 6218 7021
<b>Teena Virmani</b> Construction, Cement, Buildg Mat teena.virmani@kotak.com +91 22 6218 6432	<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	<b>Krishna Nain</b> M&A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907	<b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427

## TECHNICAL RESEARCH TEAM

<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>Faisal Shaikh, CFTe</b> faisalf.shaikh@kotak.com +91 22 62185499	<b>Siddhesh Jain</b> siddhesh.jain@kotak.com +91 22 62185498
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## DERIVATIVES RESEARCH TEAM

<b>Sahaj Agrawal</b> sahaj.agrawal@kotak.com +91 79 6607 2231	<b>Malay Gandhi</b> malay.gandhi@kotak.com +91 22 6218 6420	<b>Prashanth Lalu</b> prashanth.lalu@kotak.com +91 22 6218 5497	<b>Prasenjit Biswas, CMT, CFTe</b> prasenjtit.biswas@kotak.com +91 33 6625 9810
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