

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

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

Prashanth Lal  
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	10,856	17,199,075	7,733,800	26.2	1.36	<b>10500</b>
PREVIOUS	10,673	12,628,875	5,051,350	22	0.80	
% CHANGE	1.72%	36.19%	53.10%	-	-	

## OUTLOOK

### Nifty

- Nifty gained considerably in the second half.
- Nifty added 179 points to end the Jan series at 10830.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 10800CE and in 10700PE.
- PCR OI stands at 1.36
- Nifty to trade with a support of 10500.

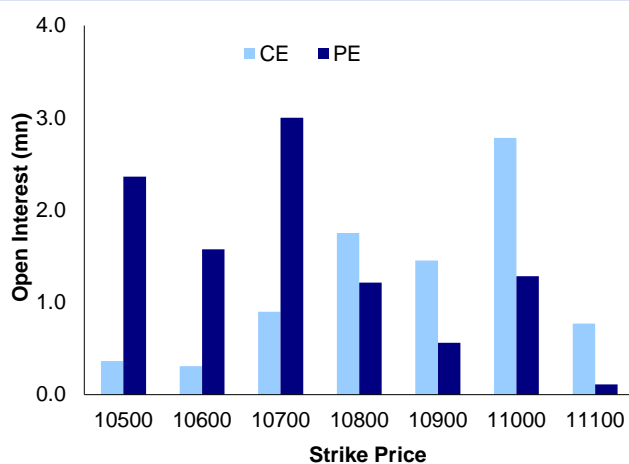
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

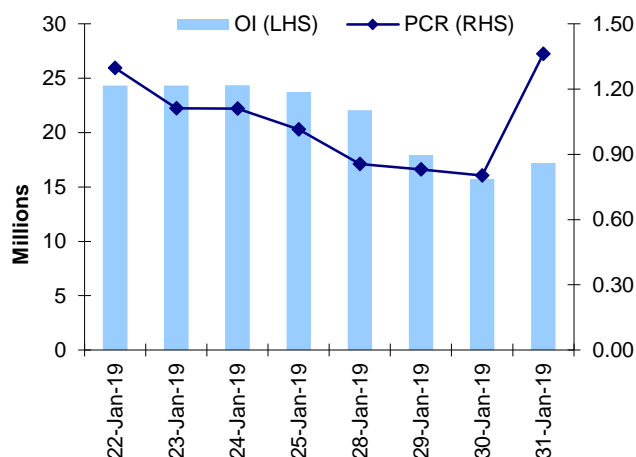
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 244,273Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MARICO	107.0%	5,246,800	0.2%
TORNTPHARM	75.7%	368,000	-1.7%
TATAPOWER	71.2%	43,245,000	4.6%
PAGEIND	69.6%	192,200	0.9%
NBCC	66.5%	30,104,000	-2.2%
GMRINFRA	64.9%	157,275,000	-2.3%
TATAELXI	63.4%	1,601,200	-0.6%
ICICIPRULI	61.9%	6,244,500	-2.2%
JISLJALEQS	61.0%	37,224,000	4.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	85,917,249	315,474	364
AXISBANK	35,239,544	250,953	723
YESBANK	67,794,993	132,303	194
RELIANCE	10,185,347	124,307	1,227
HDFC	5,303,839	101,257	1,922
HDFCBANK	4,144,851	85,424	2,080
TCS	4,094,319	82,229	2,014
ZEEL	21,434,530	80,380	380
LT	5,852,257	76,715	1,314

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,800	CE	27.8	2,584	114,000
SBIN	300	CE	10.9	295	4,308,000
MARUTI	7,000	CE	94.3	6,665	134,625
HEROMOTOCO	2,700	CE	49.8	2,584	75,800
BPCL	350	CE	9.0	339	205,200
MARUTI	8,000	CE	12.3	6,665	108,375
LT	1,400	CE	7.9	1,311	265,125
HEROMOTOCO	3,000	CE	10.3	2,584	57,200
MARUTI	7,500	CE	26.1	6,665	92,025
NTPC	150	CE	0.9	137	820,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.8	2,025	1,018,500
ICICIBANK	350	PE	8.0	365	5,040,750
BAJAJ-AUTO	3,000	PE	455.0	2,561	99,750
HEROMOTOCO	2,400	PE	31.2	2,584	70,400
DRREDDY	3,000	PE	298.3	2,728	127,250
HEROMOTOCO	2,600	PE	100.6	2,584	54,600
AXISBANK	650	PE	6.6	722	1,311,600
HEROMOTOCO	2,500	PE	60.7	2,584	53,400
TCS	1,840	PE	8.0	2,025	360,500
BANKBARODA	130	PE	18.1	113	1,380,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	780	CE	225,600	6167%	6.3
AMBUJACEM	225	CE	105,000	4100%	2.2
JISLJALEQS	62	CE	243,000	2600%	3.5
RCOM	10	CE	680,000	1900%	1.4
TATAPOWER	71	CE	162,000	1700%	3.2
TATAPOWER	77	CE	162,000	1700%	1.0
ICICIBANK	395	CE	228,250	1086%	3.4
DABUR	460	CE	180,000	1008%	10.9
SUZLON	3	CE	760,000	900%	1.8
DABUR	450	CE	286,250	663%	14.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	710	PE	286,800	23800%	20.6
PFC	120	PE	316,200	5000%	16.2
JISLJALEQS	55	PE	414,000	2200%	1.5
AXISBANK	720	PE	249,600	1633%	24.8
ALBK	47	PE	195,000	1400%	3.9
SAIL	54	PE	168,000	1300%	7.1
AXISBANK	700	PE	831,600	1183%	17.3
KTKBANK	130	PE	178,600	1167%	9.7
L&TFH	180	PE	157,500	1067%	47.5
SAIL	51	PE	276,000	1050%	4.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	370	CE	24,863	0.2
RELIANCE	1,220	CE	23,902	6.6
YESBANK	200	CE	23,529	0.1
AXISBANK	710	CE	20,946	11.9
AXISBANK	720	CE	16,414	2.5
AXISBANK	700	CE	16,325	22.0
ICICIBANK	365	CE	14,827	0.4
ICICIBANK	380	CE	14,436	0.1
MARUTI	6,600	CE	12,193	31.6
TCS	2,000	CE	11,677	10.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	360	PE	18,178	0.2
RELIANCE	1,200	PE	14,274	0.1
ICICIBANK	350	PE	13,154	0.1
RELIANCE	1,220	PE	12,020	0.4
AXISBANK	700	PE	10,539	0.1
ICICIBANK	355	PE	9,828	0.1
AXISBANK	690	PE	9,679	0.1
YESBANK	190	PE	9,060	0.1
MARUTI	6,500	PE	8,415	0.5
ICICIBANK	370	PE	8,235	5.4

## 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

<p><b>Rusmik Oza</b> Head of Research rusmik.oz@kotak.com +91 22 6218 6441</p>	<p><b>Arun Agarwal</b> Auto &amp; Auto Ancillary arun.agarwal@kotak.com +91 22 6218 6443</p>	<p><b>Amit Agarwal</b> Transportation, Paints, FMCG agarwal.amit@kotak.com +91 22 6218 6439</p>	<p><b>Nipun Gupta</b> Information Tech, Midcap nipun.gupta@kotak.com +91 22 6218 6433</p>	<p><b>Deval Shah</b> Research Associate deval.shah@kotak.com +91 22 6218 6423</p>
<p><b>Sanjeev Zarbade</b> Cap. Goods &amp; Cons. Durables sanjeev.zarbade@kotak.com +91 22 6218 6424</p>	<p><b>Ruchir Khare</b> Cap. Goods &amp; Cons. Durables ruchir.khare@kotak.com +91 22 6218 6431</p>	<p><b>Jatin Damania</b> Metals &amp; Mining, Midcap jatin.damania@kotak.com +91 22 6218 6440</p>	<p><b>Cyndrella Carvalho</b> Pharmaceuticals cyndrella.carvalho@kotak.com +91 22 6218 6426</p>	<p><b>Ledo Padinjarathala, CFA</b> Research Associate ledo.padinjarathala@kotak.com +91 22 6218 7021</p>
<p><b>Teena Virmani</b> Construction, Cement, Buildg Mat teena.virmani@kotak.com +91 22 6218 6432</p>	<p><b>Sumit Pokharna</b> Oil and Gas, Information Tech sumit.pokharna@kotak.com +91 22 6218 6438</p>	<p><b>Pankaj Kumar</b> Midcap pankajr.kumar@kotak.com +91 22 6218 6434</p>	<p><b>Krishna Nain</b> M&amp;A, Corporate actions krishna.nain@kotak.com +91 22 6218 7907</p>	<p><b>K. Kathirvelu</b> Support Executive k.kathirvelu@kotak.com +91 22 6218 6427</p>

## TECHNICAL RESEARCH TEAM

<p><b>Shrikant Chouhan</b> shrikant.chouhan@kotak.com +91 22 6218 5408</p>	<p><b>Amol Athawale</b> amol.athawale@kotak.com +91 20 6620 3350</p>	<p><b>Faisal Shaikh, CFTe</b> Research Associate faisalf.shaikh@kotak.com +91 22 62185499</p>	<p><b>Siddhesh Jain</b> Research Associate siddhesh.jain@kotak.com +91 22 62185498</p>
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## DERIVATIVES RESEARCH TEAM

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