

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	11,735	25,285,125	6,304,200	55.3	1.18	<b>11525</b>
PREVIOUS	11,733	23,746,575	6,212,050	57.15	1.12	
% CHANGE	0.02%	6.48%	1.48%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range bound closing flat.
- Nifty added 3 points to close at 11680.
- OI concentration is seen at 11800CE and 11600PE.
- Addition witnessed in 12000CE and in 11600PE.
- PCR OI stands at 1.18 compared to 1.12 in the previous trading session.
- Nifty to trade with a support of 11525.

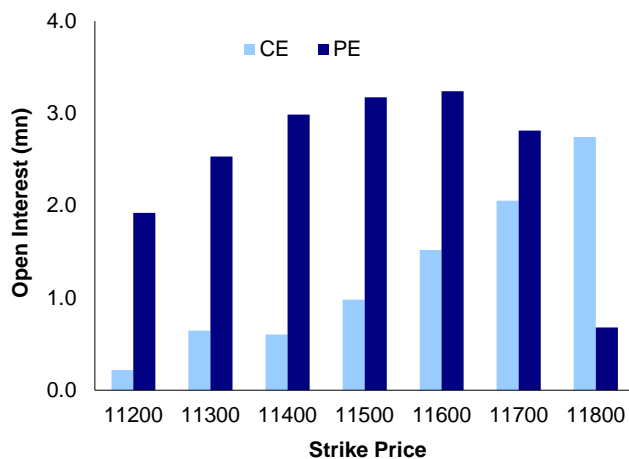
### NIFTY LEVELS

11306	11444	11519	11638	11719	11808
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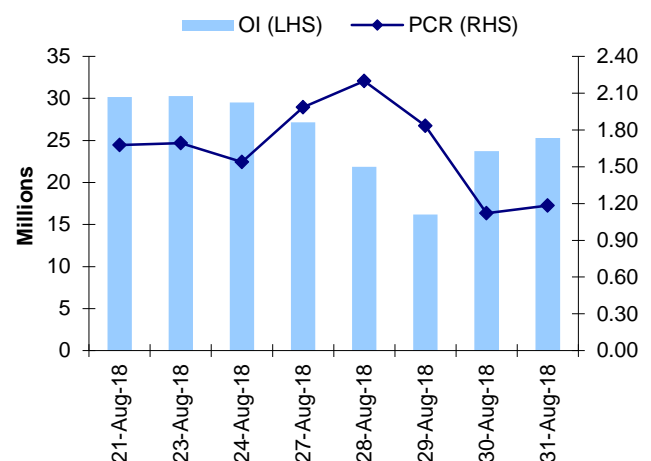
### Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 340,596Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	93.2%	117,150	-2.3%
YESBANK	25.8%	70,274,750	-5.0%
NIITTECH	20.6%	1,403,250	3.8%
OFSS	18.4%	231,900	-0.3%
KPIT	15.2%	8,833,500	2.2%
TORNTPHARM	14.2%	696,000	2.4%
MINDTREE	14.1%	4,550,400	6.0%
DCBBANK	11.6%	4,099,500	2.1%
AJANTPHARM	10.6%	929,500	1.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	-10.5%	11,088,000	0.3%
AMBUJACEM	-6.5%	10,940,000	1.5%
ADANIEMT	-6.2%	18,584,000	0.6%
PETRONET	-5.4%	14,919,000	3.3%
KOTAKBANK	-4.5%	10,948,800	0.7%
IDFCBANK	-4.5%	122,166,000	-2.0%
MGL	-4.4%	4,066,800	2.1%
RECLTD	-4.0%	35,748,000	0.1%
CAPF	-3.8%	5,751,200	-1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	84,019,022	288,671	344
RELIANCE	15,305,857	190,887	1,242
SUNPHARMA	12,972,927	84,780	653
HDFCBANK	3,942,875	81,460	2,061
HDFC	3,856,093	74,262	1,936
ICICIBANK	19,809,916	67,787	343
AXISBANK	10,207,700	66,160	649
LUPIN	6,888,252	63,725	931
MARUTI	634,522	58,058	9,096

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	360	CE	11.1	346	8,620,500
YESBANK	400	CE	3.0	346	7,192,500
YESBANK	380	CE	5.6	346	6,055,000
BHEL	90	CE	1.2	80	2,700,000
BPCL	400	CE	3.2	364	736,200
ADANI PORTS	400	CE	8.3	386	615,000
MARUTI	9,500	CE	84.0	9,168	158,175
LT	1,400	CE	19.3	1,374	881,250
BHEL	85	CE	2.0	80	2,205,000
YESBANK	370	CE	7.9	346	4,012,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	10.2	654	5,652,000
TCS	2,150	PE	70.7	2,094	542,000
YESBANK	340	PE	13.3	346	3,253,250
BHEL	70	PE	0.6	80	1,357,500
YESBANK	300	PE	2.9	346	2,509,500
BPCL	300	PE	0.4	364	347,400
BANKBARODA	140	PE	2.1	154	2,056,000
TCS	2,050	PE	19.7	2,094	274,500
YESBANK	330	PE	9.4	346	2,129,750
YESBANK	350	PE	18.4	346	1,909,250

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	350	CE	3,106,250	14692%	15.0
YESBANK	340	CE	1,533,000	7864%	19.7
ADANI PORTS	440	CE	107,500	4200%	1.5
MINDTREE	1,200	CE	134,400	3633%	18.8
DISHTV	82	CE	240,000	2900%	0.3
NMDC	130	CE	138,000	2200%	0.6
UNIONBANK	110	CE	138,000	2200%	0.5
YESBANK	320	CE	166,250	1800%	33.0
BALRAMCHIN	85	CE	385,000	1733%	1.8
BHEL	97	CE	247,500	1550%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	2,150	PE	542,000	17967%	70.7
YESBANK	280	PE	203,000	11500%	1.1
SBIN	265	PE	162,000	5300%	0.8
YESBANK	290	PE	344,750	4825%	1.8
ADANI ENT	205	PE	176,000	1367%	1.6
IDEA	40	PE	1,211,000	1231%	0.3
BANKBARODA	120	PE	232,000	1060%	0.3
AXISBANK	590	PE	193,200	973%	8.5
MANAPPURAM	95	PE	120,000	900%	1.6
DISHTV	67	PE	304,000	850%	1.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	360	CE	12,556	11.1
YESBANK	380	CE	7,760	5.6
YESBANK	400	CE	7,756	3.0
YESBANK	350	CE	6,804	15.0
YESBANK	370	CE	6,416	7.9
RELIANCE	1,300	CE	6,353	15.9
TATAMOTORS	280	CE	6,214	5.3
SUNPHARMA	660	CE	5,709	19.5
TATAMOTORS	270	CE	5,170	9.1
TATASTEEL	620	CE	4,435	15.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	340	PE	8,044	13.3
YESBANK	330	PE	5,267	9.4
RELIANCE	1,200	PE	4,816	12.8
YESBANK	350	PE	3,844	18.4
YESBANK	300	PE	3,683	2.9
YESBANK	320	PE	3,604	6.3
RELIANCE	1,240	PE	3,317	26.7
MARUTI	9,000	PE	3,117	131.5
TATAMOTORS	260	PE	3,032	5.6
RELIANCE	1,220	PE	2,953	18.9

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## 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.

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## FUNDAMENTAL RESEARCH TEAM

<b>Rusmik Oza</b> Head of Research rusmik.oz@kotak.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>Krishna Nain</b> Special Situations krishna.nain@kotak.com +91 22 6218 7907
<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>K. Kathirvelu</b> Support Service k.kathirvelu@kotak.com +91 22 6218 6427
<b>Teena Virmani</b> Construction, Cement, Building 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>Jayesh Kumar</b> Economist kumar.jayesh@kotak.com +91 22 6218 5373	

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## 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
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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> prasenjit.biswas@kotak.com +91 33 6625 9810
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