

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	10,551	23,758,050	5,683,100	26.95	1.54	10000
PREVIOUS	10,577	23,595,900	10,011,600	24.05	1.61	
% CHANGE	-0.25%	0.69%	-43.23%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and had a volatile trading session.
- Nifty lost 29 points to close at 10524.
- OI concentration is seen at 10800CE and 10000PE.
- Addition witnessed in 10600CE and in 10500PE.
- PCR OI stands at 1.54 compared to 1.61 in the previous trading session.
- Nifty to trade with a support of 10000.

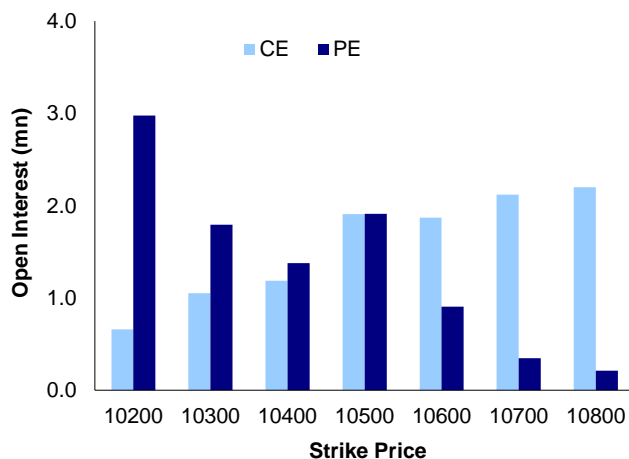
NIFTY LEVELS

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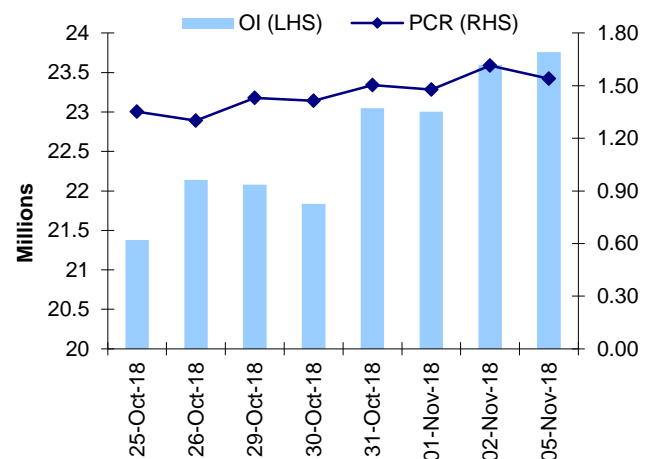
Stocks

- **Sector:-** Oi&Gas stocks traded negative.
- Market wide open interest is seen at 330,339Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	15.6%	2,802,000	3.5%
DHFL	15.0%	18,624,000	-4.8%
SUNTV	14.7%	7,798,000	-6.8%
PAGEIND	13.1%	121,675	1.8%
BALKRISIND	12.1%	1,700,800	-3.9%
VOLTAS	11.1%	6,681,000	-1.5%
PETRONET	9.2%	11,616,000	-2.6%
JUSTDIAL	9.0%	3,106,600	2.1%
AMARAJABAT	8.4%	1,107,400	-2.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-14.0%	664,000	5.2%
BATAINDIA	-10.4%	1,557,600	-0.6%
BEML	-7.2%	1,580,000	2.8%
SRF	-7.1%	631,500	1.6%
HINDZINC	-6.0%	6,368,000	-0.4%
CHENNPETRO	-5.2%	1,096,500	-1.7%
AXISBANK	-5.2%	37,311,600	2.3%
SIEMENS	-4.6%	1,041,000	1.5%
PCJEWELLER	-4.2%	7,329,000	7.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	16,796,200	180,106	1,075
HDFCBANK	7,523,217	145,399	1,949
MARUTI	1,834,118	128,618	7,135
YESBANK	51,686,587	109,723	209
ICICIBANK	26,714,413	94,889	354
SBIN	27,760,214	80,122	285
AXISBANK	12,488,669	76,416	611
PNB	91,979,581	66,992	69
HDFC	3,701,701	66,879	1,824

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	1.1	70	5,812,500
BHEL	80	CE	0.5	70	5,475,000
HINDALCO	250	CE	5.9	243	3,209,500
ACC	1,500	CE	24.7	1,472	58,400
NTPC	160	CE	2.3	154	1,976,000
TATAMOTORS	200	CE	4.9	191	3,808,500
BHEL	70	CE	2.9	70	2,565,000
BANKBARODA	120	CE	2.6	112	4,252,000
COALINDIA	270	CE	6.0	265	1,542,200
BANKBARODA	130	CE	1.1	112	4,008,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,420	PE	16.2	1,472	66,800
AXISBANK	500	PE	1.4	625	1,947,600
BHEL	65	PE	0.9	70	1,912,500
BHEL	60	PE	0.3	70	1,837,500
SBIN	280	PE	6.5	296	3,918,000
BHEL	62	PE	0.5	70	1,567,500
BHEL	70	PE	2.5	70	1,552,500
ICICIBANK	300	PE	1.3	351	3,531,000
BHEL	67	PE	1.5	70	1,530,000
ACC	1,400	PE	11.6	1,472	30,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CIPLA	580	CE	141,000	14000%	15.1
CIPLA	590	CE	119,000	11800%	11.4
SBIN	345	CE	789,000	6475%	1.1
PCJEWELLER	180	CE	162,000	5300%	1.6
CIPLA	600	CE	367,000	1832%	8.7
CIPLA	610	CE	153,000	1077%	6.7
PCJEWELLER	115	CE	106,500	689%	7.8
CENTURYTEX	920	CE	105,050	635%	16.8
PCJEWELLER	200	CE	327,000	541%	1.2
PCJEWELLER	105	CE	205,500	407%	10.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CIPLA	540	PE	111,000	11000%	11.6
AXISBANK	630	PE	134,400	2700%	24.6
VOLTAS	530	PE	127,000	1170%	20.0
EXIDEIND	220	PE	154,000	863%	1.7
PCJEWELLER	90	PE	385,500	543%	10.7
NTPC	152	PE	144,000	414%	3.5
CIPLA	560	PE	142,000	373%	18.8
NBCC	60	PE	450,000	317%	2.0
SBIN	290	PE	1,941,000	259%	10.0
M&M	750	PE	208,000	253%	14.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	10,595	32.4
SBIN	300	CE	8,195	10.8
MARUTI	7,500	CE	5,787	101.6
TATAMOTORS	200	CE	5,144	4.9
PCJEWELLER	100	CE	5,085	11.8
RELIANCE	1,120	CE	4,980	24.1
RELIANCE	1,140	CE	4,970	17.5
SBIN	310	CE	4,626	6.9
RELIANCE	1,080	CE	4,410	42.3
SBIN	320	CE	4,189	4.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	280	PE	4,827	6.5
RELIANCE	1,060	PE	3,652	21.6
SBIN	270	PE	3,558	4.15
SBIN	290	PE	3,530	10
RELIANCE	1,040	PE	2,743	15.7
RELIANCE	1,000	PE	2,726	7.95
RELIANCE	1,020	PE	2,648	11.15
SBIN	260	PE	2,310	2.65
AXISBANK	600	PE	2,275	13
PCJEWELLER	80	PE	2,119	6

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

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

Transportation, Paints, FMCG
agarwal.amit@kotak.com
+91 22 6218 6439

Nipun Gupta

Information Tech, Midcap
nipun.gupta@kotak.com
+91 22 6218 6433

Deval Shah

Research Associate
deval.shah@kotak.com
+91 22 6218 6423

Sanjeev Zarbade

Cap. Goods & Cons. Durables
sanjeev.zarbade@kotak.com
+91 22 6218 6424

Ruchir Khare

Cap. Goods & Cons. Durables
ruchir.khare@kotak.com
+91 22 6218 6431

Jatin Damania

Metals & Mining, Midcap
jatin.damania@kotak.com
+91 22 6218 6440

Cyndrella Carvalho

Pharmaceuticals
cyndrella.carvalho@kotak.com
+91 22 6218 6426

Ledo Padinjarathala

Research Associate
ledo.padinjarathala@kotak.com
+91 22 6218 7021

Teena Virmani

Construction, Cement, Buildg Mat
teena.virmani@kotak.com
+91 22 6218 6432

Sumit Pokharna

Oil and Gas, Information Tech
sumit.pokharna@kotak.com
+91 22 6218 6438

Pankaj Kumar

Midcap
pankaj.kumar@kotak.com
+91 22 6218 6434

Jayesh Kumar

Economist
kumar.jayesh@kotak.com
+91 22 6218 5373

Krishna Nain

M&A, Corporate actions
krishna.nain@kotak.com
+91 22 6218 7907

K. Kathirvelu

Support Executive
k.kathirvelu@kotak.com
+91 22 6218 6427

TECHNICAL RESEARCH TEAM

Shrikant Chouhan

shrikant.chouhan@kotak.com
+91 22 6218 5408

Amol Athawale

amol.athawale@kotak.com
+91 20 6620 3350

DERIVATIVES RESEARCH TEAM

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

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