

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	11,742	15,851,250	5,395,950	71.3	1.23	11350
PREVIOUS	11,675	15,675,225	6,133,550	70.9	1.20	
% CHANGE	0.58%	1.12%	-12.03%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained volatile before gaining in the second half.
- Nifty added 67 points to close at 11671.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11600PE and Reduction in 11800CE.
- PCR OI stands at 1.23 compared to 1.20 in the previous trading session.
- Nifty to trade with a support of 11350.

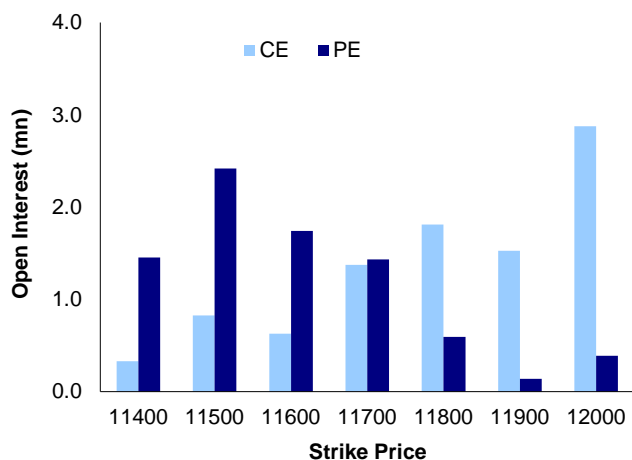
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

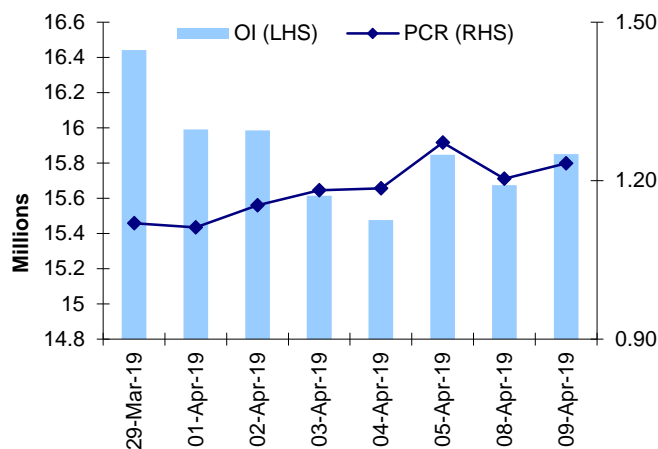
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 342,098Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	11.4%	21,211,500	3.8%
MRPL	11.1%	4,641,000	-1.2%
TORNTPOWER	9.9%	2,394,000	-0.6%
CEATLTD	9.1%	1,150,000	-1.0%
MCX	7.5%	2,081,800	-0.4%
INDIANB	6.7%	3,520,000	0.8%
CONCOR	6.6%	1,473,909	0.5%
TORNTPHARM	6.4%	762,000	4.0%
NBCC	5.5%	36,016,000	-1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	-12.8%	14,800,500	-0.1%
CUMMINSIND	-10.6%	1,612,800	4.4%
MGL	-10.4%	516,000	0.7%
DLF	-8.5%	51,737,400	1.9%
CANFINHOME	-5.8%	3,641,400	-2.1%
WOCKPHARMA	-5.8%	4,160,700	0.2%
KTKBANK	-5.4%	14,762,700	-0.2%
NATIONALUM	-5.4%	33,640,000	1.3%
ESCORTS	-5.2%	2,896,300	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,497,621	126,362	1,334
YESBANK	39,195,173	104,226	271
SBIN	25,556,039	79,684	315
HDFCBANK	2,694,400	61,517	2,287
TATAMOTORS	29,611,268	60,312	206
TCS	2,690,970	56,124	2,092
MARUTI	741,669	53,074	7,217
ICICIBANK	13,206,348	51,848	397
HDFC	2,381,281	49,000	2,069

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	1.9	317	9,474,000
LT	1,400	CE	23.1	1,386	958,875
HEROMOTOCO	2,700	CE	43.3	2,641	282,400
ICICIBANK	400	CE	8.0	399	8,244,500
LT	1,420	CE	16.0	1,386	586,500
LT	1,440	CE	11.0	1,386	585,375
HEROMOTOCO	2,800	CE	18.9	2,641	204,200
TATAPOWER	75	CE	2.1	73	4,302,000
TECHM	800	CE	14.5	793	916,800
SBIN	330	CE	3.4	317	5,112,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.6	317	6,531,000
ICICIBANK	400	PE	8.8	399	6,033,500
TATAMOTORS	180	PE	1.2	208	3,724,000
TCS	2,000	PE	19.7	2,102	786,000
AXISBANK	760	PE	12.5	769	1,592,400
SBIN	320	PE	9.4	317	3,540,000
TATAMOTORS	200	PE	4.4	208	3,118,000
TECHM	800	PE	21.3	793	526,800
BANKBARODA	130	PE	3.1	133	1,944,000
MARUTI	7,000	PE	72.7	7,271	114,075

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NCC	102	CE	104,000	333%	5.3
NHPC	24	CE	216,000	300%	0.6
L&TFH	145	CE	130,500	263%	6.9
IRB	145	CE	265,600	261%	4.6
RELCAPITAL	160	CE	109,500	217%	26.5
SUNTV	620	CE	101,000	216%	20.3
ASIANPAINT	1,500	CE	178,800	189%	12.7
NCC	107	CE	552,000	146%	3.2
INDIANB	270	CE	102,000	143%	12.7
IBULHSGFIN	840	CE	138,500	141%	45.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	270	PE	380,800	284%	6.0
NATIONALUM	48	PE	272,000	240%	0.2
ITC	275	PE	1,512,000	173%	0.2
IBULHSGFIN	820	PE	229,000	131%	36.2
ASIANPAINT	1,400	PE	111,600	121%	11.9
INFY	770	PE	144,000	107%	26.3
ITC	270	PE	878,400	101%	0.1
ALBK	49	PE	104,000	100%	0.8
FEDERALBNK	87	PE	315,000	96%	0.4
DHFL	180	PE	228,000	95%	19.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASHOKLEY	95	CE	8,394	1.9
RELIANCE	1,400	CE	8,041	14.8
RELIANCE	1,360	CE	7,284	27.7
TCS	2,100	CE	6,858	59.6
YESBANK	280	CE	6,598	9.0
RELIANCE	1,340	CE	6,233	36.9
YESBANK	270	CE	5,550	13.0
ASHOKLEY	100	CE	5,186	0.9
MARUTI	7,500	CE	5,131	77.4
RELIANCE	1,380	CE	5,061	20.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	5,272	15.1
RELIANCE	1,320	PE	4,570	22.0
TATASTEEL	540	PE	4,420	7.6
TATAMOTORS	200	PE	3,524	4.4
IBULHSGFIN	800	PE	3,293	28.2
YESBANK	260	PE	3,255	6.1
SBIN	310	PE	3,253	5.0
MARUTI	7,000	PE	3,049	72.7
YESBANK	250	PE	2,827	3.4
RELIANCE	1,340	PE	2,715	30.8

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.ozakotak.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	Cyndrella Carvalho Pharmaceuticals cyndrella.carvalho@kotak.com +91 22 6218 6426	Ledo Padinjarathala, CFA Research Associate ledo.padinjarathala@kotak.com +91 22 6218 7021
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	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
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 pankajr.kumar@kotak.com +91 22 6218 6434	Deval Shah Research Associate deval.shah@kotak.com +91 22 6218 6423	

TECHNICAL RESEARCH TEAM

Shrikant Chouhan shrikant.chouhan@kotak.com +91 22 6218 5408	Amol Athawale amol.athawale@kotak.com +91 20 6620 3350	Faisal Shaikh, FRM, CFTE Research Associate faisalf.shaikh@kotak.com +91 22 62185499	Siddhesh Jain Research Associate siddhesh.jain@kotak.com +91 22 62185498
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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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