

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	10,939	24,323,550	5,130,100	-9.4	1.45	<b>10318</b>
PREVIOUS	10,948	23,581,350	5,196,300	0.85	1.43	
% CHANGE	-0.08%	3.15%	-1.27%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded in a small range throughout the day.
- Nifty added 1 point to close at 10948.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 11000CE and in 10800PE.
- PCR OI stands at 1.45 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 10320.

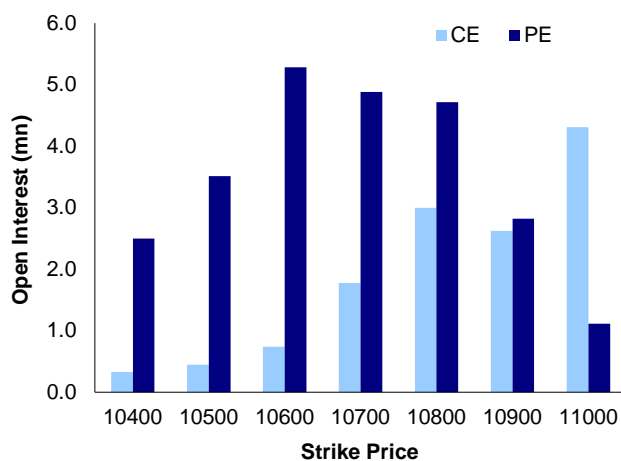
### NIFTY LEVELS

10402      10512      10603      10760      10803      10941

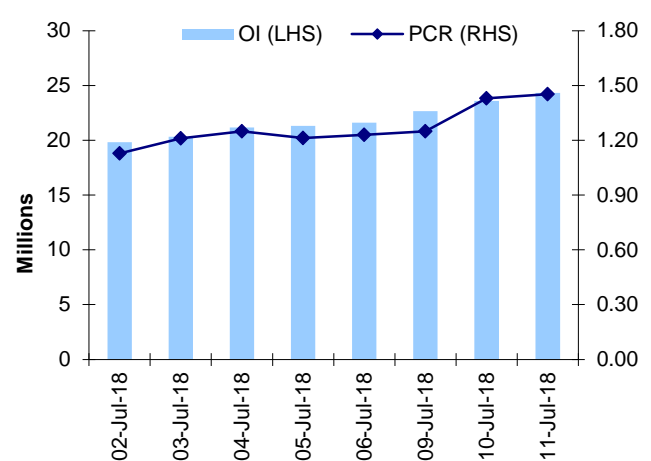
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 375,001Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	15.5%	16,244,000	8.8%
TATAELXI	13.7%	1,676,800	3.8%
RAMCOCEM	13.3%	1,033,600	-5.1%
HINDZINC	12.2%	13,990,400	-3.1%
ADANIPOWER	11.2%	109,520,000	17.6%
ULTRACEMCO	8.1%	2,019,800	-0.2%
SRF	7.8%	830,500	-2.9%
BANKINDIA	6.6%	26,460,000	-4.9%
INFRADEL	6.2%	6,004,400	3.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TITAN	-15.7%	12,923,250	-2.8%
IDBI	-11.6%	54,830,000	6.8%
MUTHOOTFIN	-11.1%	1,327,500	-2.6%
NIITTECH	-9.6%	1,330,500	0.8%
TCS	-9.4%	12,287,500	5.6%
GODREJCP	-9.1%	2,064,800	5.5%
INDIANB	-8.4%	2,642,000	-2.6%
RELIANCE	-6.2%	42,658,000	1.3%
GODFRYPHLP	-5.6%	450,800	-1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	22,903,802	447,081	1,980
RELIANCE	8,665,072	89,324	1,039
HCLTECH	5,104,857	50,658	993
IDBI	77,864,462	44,189	57
HDFC	2,224,803	43,254	1,928
TECHM	5,529,491	36,576	654
BAJAJ-AUTO	1,155,857	36,268	3,162
YESBANK	9,423,127	34,908	372
AXISBANK	6,432,494	34,568	537

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	CE	28.1	1,975	1,552,000
INDUSINDBK	2,000	CE	10.2	1,915	704,100
TATAMOTORS	300	CE	1.2	268	8,275,500
TCS	2,100	CE	8.0	1,975	1,132,000
ADANIPTS	380	CE	7.3	375	685,000
TCS	1,900	CE	84.9	1,975	985,000
LUPIN	940	CE	11.4	897	776,300
TCS	2,050	CE	14.6	1,975	958,000
ICICIBANK	280	CE	2.8	268	9,765,250
TATAMOTORS	280	CE	3.9	268	6,199,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	11.9	1,975	1,633,500
TCS	1,800	PE	3.1	1,975	1,105,500
TCS	1,850	PE	5.3	1,975	817,000
MARUTI	9,000	PE	30.1	9,417	127,725
TCS	1,950	PE	26.5	1,975	649,000
TCS	1,925	PE	17.9	1,975	582,000
RELIANCE	1,000	PE	9.5	1,038	1,986,000
HINDALCO	220	PE	6.5	221	1,603,000
TCS	1,875	PE	7.7	1,975	503,000
RELIANCE	940	PE	2.5	1,038	1,702,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPT	160	CE	124,000	933%	0.3
SAIL	77	CE	696,000	867%	2.9
IOC	150	CE	417,000	672%	8.4
UPL	600	CE	115,200	540%	21.1
HDFC	1,980	CE	231,500	451%	10.8
ADANIPOWER	25	CE	1,600,000	321%	0.4
INDUSINDBK	1,920	CE	108,900	263%	31.9
IDEA	52	CE	329,000	236%	3.1
ADANIPT	135	CE	280,000	233%	2.0
HINDPETRO	250	CE	370,125	213%	20.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	1,975	PE	119,500	23800%	38.0
TCS	2,000	PE	149,000	4157%	52.7
ADANIPT	120	PE	1,380,000	2200%	3.4
ADANIPT	115	PE	804,000	1156%	2.0
ADANIPOWER	20	PE	1,640,000	583%	1.1
IDBI	57	PE	150,000	400%	2.6
TCS	1,950	PE	649,000	351%	26.5
ADANIPOWER	17	PE	3,740,000	335%	0.4
RELIANCE	1,040	PE	446,000	128%	23.9
TCS	1,925	PE	582,000	123%	17.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,000	CE	45,424	28.1
TCS	1,950	CE	24,213	50.6
TCS	2,100	CE	16,312	8.0
TCS	2,050	CE	13,822	14.6
TCS	1,900	CE	13,468	84.9
TCS	1,975	CE	12,437	38.1
TCS	2,025	CE	10,352	20.2
TCS	1,925	CE	9,601	66.4
RELIANCE	1,040	CE	9,254	21.5
RELIANCE	1,060	CE	5,245	13.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	1,900	PE	18,140	11.9
TCS	1,850	PE	11,925	5.3
TCS	1,800	PE	9,460	3.1
TCS	1,875	PE	8,829	7.7
TCS	1,950	PE	7,658	26.5
TCS	1,925	PE	7,323	17.9
RELIANCE	1,000	PE	6,057	9.5
TCS	1,825	PE	3,750	3.6
RELIANCE	1,020	PE	3,505	15.2
RELIANCE	980	PE	3,197	5.9

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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>K. Kathirvelu</b> Production k.kathirvelu@kotak.com +91 22 6218 6427
<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>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> Economy 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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