

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	10,616	24,051,150	7,429,550	33.95	1.49	10000
PREVIOUS	10,504	24,247,275	6,943,500	21.85	1.37	
% CHANGE	1.07%	-0.81%	7.00%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but gained significantly in the second half.
- Nifty added 100 points to close at 10582.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10200PE and Reduction in 10700CE.
- PCR OI stands at 1.49 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 10000.

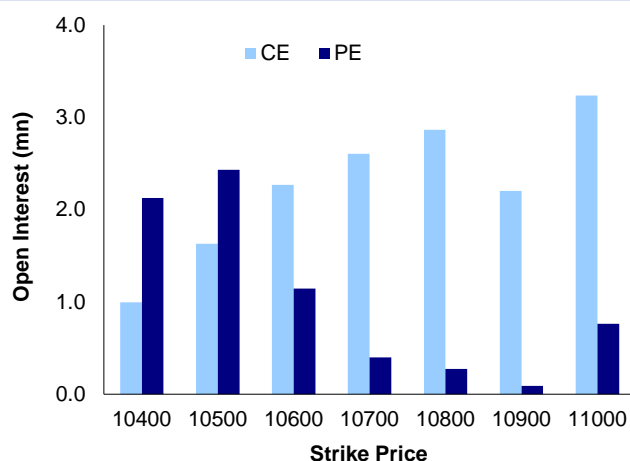
NIFTY LEVELS

10278 10389 10481 10566 10660 10756

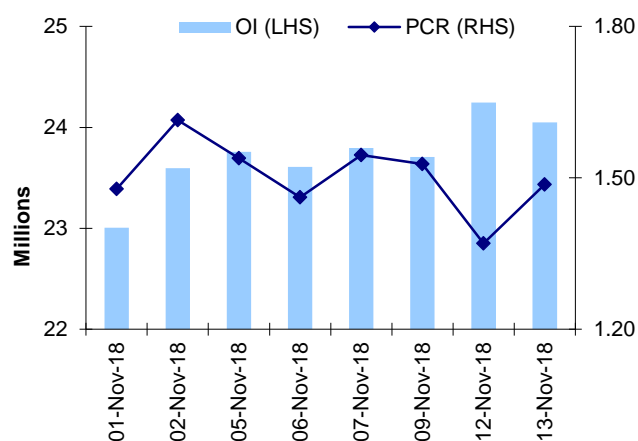
Stocks

- **Sector:** - Oil&Gas stocks traded positive.
- Market wide open interest is seen at 346,087Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALBK	36.1%	19,448,000	-10.2%
IGL	19.4%	4,257,000	-1.2%
BANKINDIA	19.0%	23,424,000	-7.1%
GODREJIND	16.6%	2,496,000	8.0%
ICICIPRULI	14.3%	3,590,600	1.3%
SUNPHARMA	9.7%	28,763,900	-4.7%
NCC	9.1%	50,104,000	8.5%
CEATLTD	8.7%	876,400	5.2%
APOLLOTYRE	8.2%	9,342,000	3.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUBLFOOD	-10.1%	2,580,000	4.6%
CANBK	-7.4%	8,326,000	2.2%
JUSTDIAL	-6.8%	2,282,000	0.4%
WOCKPHARMA	-6.7%	3,212,100	-7.1%
COALINDIA	-6.6%	25,005,200	0.6%
TECHM	-5.8%	12,646,800	0.5%
TATAGLOBAL	-5.8%	10,305,000	2.4%
JINDALSTEL	-5.7%	22,585,500	1.1%
COLPAL	-5.1%	1,650,600	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,811,598	74,254	1,099
SBIN	25,633,628	70,808	278
HDFCBANK	3,337,605	64,167	1,928
ICICIBANK	17,684,864	62,941	361
AXISBANK	8,938,939	54,843	618
SUNPHARMA	9,176,639	52,099	562
AUROPHARMA	6,122,728	47,709	775
TATASTEEL	7,626,487	44,737	589
YESBANK	19,014,119	42,613	225

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.5	68	6,037,500
BHEL	80	CE	0.2	68	5,992,500
TATAMOTORS	200	CE	1.3	180	5,709,000
HINDALCO	250	CE	1.4	232	3,342,500
COALINDIA	270	CE	4.0	266	2,186,800
CIPLA	600	CE	1.6	531	903,000
MARUTI	7,500	CE	58.6	7,171	200,250
SBIN	300	CE	1.9	279	6,741,000
MARUTI	8,000	CE	12.1	7,171	176,100
BHEL	70	CE	1.6	68	3,270,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	67	PE	1.9	68	2,992,500
AXISBANK	500	PE	0.9	621	1,942,800
BHEL	65	PE	1.1	68	2,617,500
ACC	1,420	PE	15.2	1,462	42,800
COALINDIA	250	PE	1.0	266	963,600
SBIN	280	PE	7.8	279	3,300,000
BHEL	60	PE	0.3	68	1,717,500
ACC	1,400	PE	10.4	1,462	30,400
SBIN	250	PE	0.9	279	3,039,000
LT	1,340	PE	7.8	1,395	359,625

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ALBK	35	CE	616,000	2700%	2.7
ALBK	37	CE	748,000	1260%	1.3
ALBK	37	CE	143,000	1200%	1.6
NCC	92	CE	408,000	920%	2.7
JETAIRWAYS	400	CE	379,200	690%	0.8
BANKINDIA	82	CE	750,000	635%	3.0
BANKINDIA	85	CE	1,734,000	456%	2.1
POWERGRID	185	CE	284,000	446%	3.7
ALBK	38	CE	176,000	433%	1.2
MOTHERSUMI	165	CE	136,800	418%	7.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCC	12	PE	576,000	3100%	0.3
SUNPHARMA	510	PE	112,200	1357%	5.4
ALBK	30	PE	693,000	1160%	0.4
ALBK	38	PE	539,000	1125%	2.7
PTC	65	PE	400,000	900%	0.9
PTC	67	PE	272,000	750%	1.0
ALBK	32	PE	330,000	650%	0.7
VEDL	190	PE	133,000	591%	2.1
NCC	85	PE	1,120,000	483%	1.6
BANKINDIA	77	PE	324,000	391%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	12,306	27.9
RELIANCE	1,120	CE	7,195	18.9
RELIANCE	1,140	CE	6,193	12.3
SUNPHARMA	600	CE	5,501	8.9
TATASTEEL	600	CE	4,801	14.1
RELIANCE	1,080	CE	4,771	39.3
LT	1,400	CE	4,093	21.9
ICICIBANK	360	CE	3,862	10.0
TATAMOTORS	190	CE	3,813	2.9
SBIN	300	CE	3,789	1.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,060	PE	5,819	10.5
RELIANCE	1,080	PE	5,429	16.2
RELIANCE	1,040	PE	4,905	7.0
TATAMOTORS	180	PE	3,439	6.4
SUNPHARMA	560	PE	2,688	19.7
RELIANCE	1,020	PE	2,634	4.8
RELIANCE	1,000	PE	2,611	3.7
SUNPHARMA	540	PE	2,554	12.1
ICICIBANK	350	PE	2,511	5.1
MARUTI	7,000	PE	2,494	101.9

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
pankajr.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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