

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	10,780	21,131,925	7,144,100	33.8	1.11	10500
PREVIOUS	10,823	22,235,400	5,388,050	30.4	1.18	
% CHANGE	-0.40%	-4.96%	32.59%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative trend.
- Nifty lost 47 points to close at 10746.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 10800CE and in 10600PE.
- PCR OI stands at 1.11 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 10500.

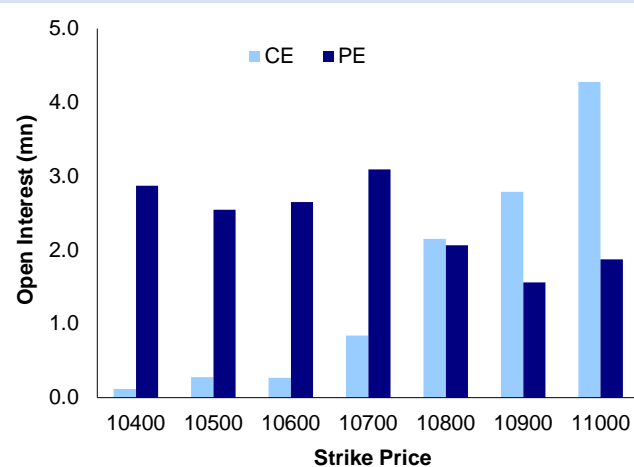
NIFTY LEVELS

10643 10752 10802 10928 11096 11191

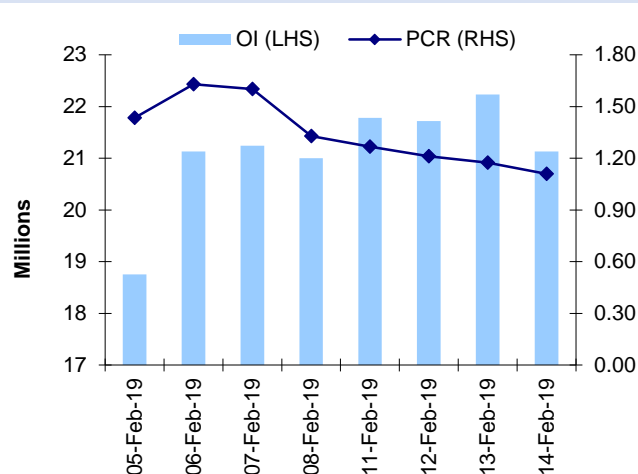
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 313,912Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	74.2%	60,328,000	-2.2%
POWERGRID	67.6%	24,488,000	-0.9%
NTPC	53.5%	61,984,000	0.1%
KSCL	37.9%	1,561,500	-5.6%
GAIL	31.3%	15,479,268	-2.4%
COALINDIA	29.7%	26,279,000	-1.4%
ONGC	29.3%	51,817,500	-0.9%
REPCOHOME	21.1%	1,030,700	-3.6%
BPCL	19.5%	9,304,200	-4.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JISLJLEQS	-10.6%	36,891,000	9.0%
BOSCHLTD	-9.8%	137,970	1.0%
YESBANK	-8.9%	135,492,000	30.6%
ESCORTS	-8.8%	4,152,500	4.0%
HINDPETRO	-8.5%	11,732,700	-2.0%
CEATLTD	-7.7%	1,248,800	2.1%
EQUITAS	-7.6%	11,360,000	4.9%
RAMCOCEM	-7.3%	644,000	-0.3%
ARVIND	-7.2%	6,222,000	3.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	264,725,005	558,939	221
LT	6,974,738	84,950	1,228
RELIANCE	6,627,360	81,319	1,224
AXISBANK	10,383,603	72,449	695
SBIN	26,372,671	70,239	267
ZEEL	12,652,652	53,710	433
ICICIBANK	15,172,596	51,935	344
HDFC	2,511,047	47,970	1,901
MARUTI	622,311	43,813	7,018

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.9	268	11,121,000
BHEL	70	CE	0.3	63	4,117,500
EICHERMOT	22,000	CE	76.6	20,058	41,400
BPCL	350	CE	0.9	306	968,400
BHEL	65	CE	0.8	63	3,172,500
COALINDIA	230	CE	0.9	215	2,351,800
SBIN	290	CE	1.3	268	7,032,000
BHEL	75	CE	0.1	63	2,542,500
M&M	700	CE	1.9	638	1,685,000
TATAMOTORS	200	CE	0.3	160	3,962,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	500	PE	1.6	544	939,000
BHEL	50	PE	0.1	63	2,940,000
BHEL	60	PE	0.8	63	2,872,500
TCS	1,700	PE	1.3	2,050	1,026,000
TATAMOTORS	150	PE	1.9	160	3,742,000
HINDALCO	190	PE	4.4	193	2,369,500
BHEL	55	PE	0.2	63	1,845,000
ICICIBANK	350	PE	10.4	345	5,005,000
EICHERMOT	19,000	PE	211.1	20,058	19,075
BAJAJ-AUTO	3,000	PE	161.1	2,834	97,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	125	CE	483,000	6800%	3.2
BPCL	310	CE	280,800	3800%	6.6
NATIONALUM	47	CE	504,000	3050%	2.2
NBCC	50	CE	1,280,000	2186%	1.7
GAIL	310	CE	114,681	975%	7.4
PCJEWELLER	115	CE	221,000	750%	0.1
ONGC	130	CE	1,290,000	648%	4.1
IOC	127	CE	196,000	600%	2.3
SBIN	265	CE	657,000	544%	8.1
POWERGRID	175	CE	356,000	536%	3.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	115	PE	543,750	3525%	0.8
IOC	115	PE	143,500	1950%	0.9
YESBANK	205	PE	892,500	1009%	5.9
YESBANK	215	PE	481,250	919%	9.4
IOC	122	PE	175,000	733%	2.7
ZEEL	430	PE	156,000	650%	19.1
YESBANK	195	PE	1,057,000	529%	3.5
NBCC	45	PE	512,000	482%	1.0
YESBANK	200	PE	5,680,500	422%	4.6
YESBANK	210	PE	2,187,500	400%	7.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	220	CE	25,561	13.6
YESBANK	210	CE	16,946	19.2
YESBANK	230	CE	16,848	9.7
YESBANK	250	CE	16,595	4.4
YESBANK	240	CE	15,695	6.6
YESBANK	200	CE	13,179	26.4
RELIANCE	1,260	CE	8,065	15.3
RELIANCE	1,300	CE	7,693	6.6
RELIANCE	1,280	CE	7,298	9.9
YESBANK	260	CE	6,585	3.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	PE	18,035	4.6
YESBANK	190	PE	11,875	2.8
YESBANK	180	PE	9,994	1.9
RELIANCE	1,200	PE	9,157	14.3
YESBANK	210	PE	7,152	7.7
RELIANCE	1,220	PE	6,741	21.8
YESBANK	170	PE	6,144	1.2
YESBANK	160	PE	5,219	0.7
MARUTI	7,000	PE	4,799	121.4
YESBANK	205	PE	4,656	5.9

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.oz@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, CFA 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	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	Faisal Shaikh, 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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