

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	11,571	21,346,050	5,229,750	38.75	1.66	11260
PREVIOUS	11,495	20,678,175	6,870,400	32.5	1.53	
% CHANGE	0.66%	3.23%	-23.88%	-	-	

OUTLOOK

Nifty

- Nifty continued its uptrend and closed above 11500.
- Nifty added 70 points to close at 11532.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11500PE and Reduction in 11600CE.
- PCR OI stands at 1.66 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 11260.

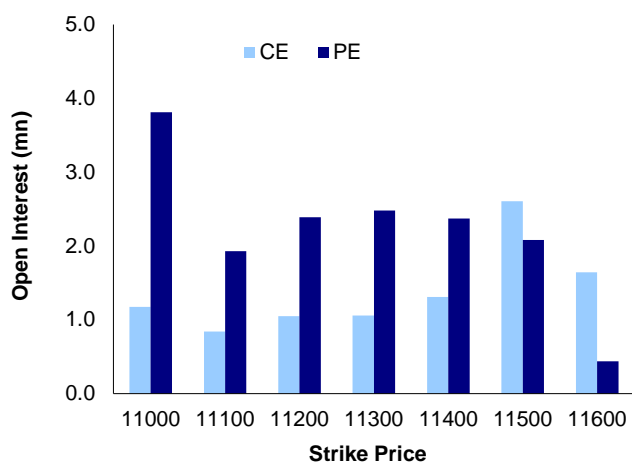
NIFTY LEVELS

10940 11150 11275 11359 11435 11543

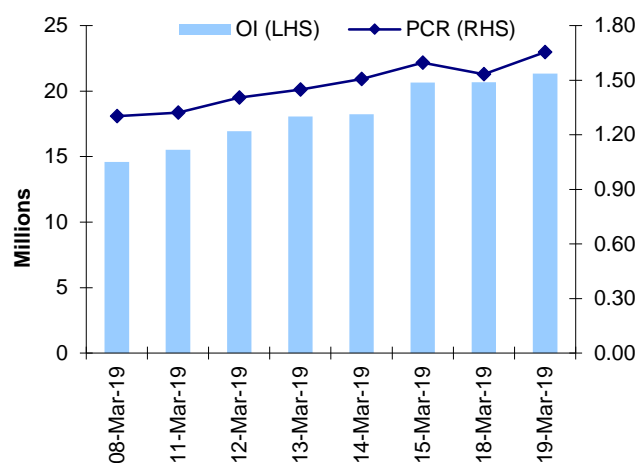
Stocks

- Sector:- IT stocks traded positive.
- Market wide open interest is seen at 387,206Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	31.4%	4,092,000	-2.0%
NTPC	22.0%	55,564,800	-15.0%
RAMCOCEM	20.7%	1,191,200	1.2%
TORNTPOWER	19.4%	2,256,000	1.1%
CASTROLIND	13.2%	6,766,000	-1.8%
MGL	6.7%	649,200	2.7%
BANKBARODA	6.7%	59,412,000	3.2%
INFRADEL	6.3%	6,402,000	3.0%
ESCORTS	5.7%	2,935,900	3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	-21.1%	2,980,600	-5.8%
BEML	-13.1%	1,596,700	-0.1%
RPOWER	-10.5%	88,528,000	1.4%
CGPOWER	-10.5%	27,348,000	4.5%
BERGEPAIN	-9.7%	3,009,600	1.0%
NCC	-8.1%	35,488,000	3.7%
CHOLAFIN	-7.0%	554,500	-1.1%
RELCAPITAL	-6.9%	7,779,000	4.6%
MANAPPURAM	-6.7%	11,052,000	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,805,318	133,569	1,377
SBIN	27,218,691	82,583	303
PNB	76,686,943	69,029	91
HDFCBANK	2,989,498	67,632	2,268
AXISBANK	8,818,172	66,577	761
MARUTI	816,763	55,944	6,825
HDFC	2,827,631	55,670	1,968
LT	4,053,209	54,914	1,358
YESBANK	21,448,040	53,263	249

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	1.0	183	6,504,000
WIPRO	300	CE	0.3	259	4,003,200
HEROMOTOCO	2,800	CE	11.3	2,627	269,800
ZEEL	500	CE	6.5	468	1,769,300
HEROMOTOCO	2,900	CE	5.5	2,627	231,600
BHEL	70	CE	1.2	69	3,082,500
TATAMOTORS	190	CE	2.5	183	4,494,000
BANKBARODA	120	CE	7.3	125	5,056,000
LT	1,400	CE	10.4	1,365	561,000
ONGC	160	CE	2.5	156	3,221,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	2.5	1,365	826,875
BPCL	360	PE	0.9	410	937,800
BPCL	380	PE	2.0	410	765,000
LT	1,320	PE	7.7	1,365	618,750
BPCL	400	PE	5.8	410	595,800
BANKBARODA	120	PE	2.2	125	3,656,000
TATAMOTORS	180	PE	3.3	183	2,802,000
BPCL	340	PE	0.4	410	432,000
AXISBANK	740	PE	6.1	764	1,887,600
INDUSINDBK	1,600	PE	5.1	1,729	405,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	139	CE	393,600	4820%	0.9
PFC	135	CE	254,200	4000%	0.4
BANKINDIA	115	CE	348,000	2800%	0.5
ONGC	175	CE	232,500	786%	0.5
NTPC	150	CE	792,000	761%	0.3
UNIONBANK	100	CE	119,000	750%	0.4
PFC	127	CE	248,000	700%	1.0
CGPOWER	46	CE	1,692,000	442%	2.1
BANKINDIA	107	CE	174,000	383%	1.2
ORIENTBANK	115	CE	203,000	314%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	147	PE	294,000	1533%	3.0
RECLTD	150	PE	174,000	1350%	4.3
BANKINDIA	102	PE	150,000	1150%	4.1
PFC	117	PE	1,004,400	1146%	2.2
CANBK	280	PE	216,000	980%	8.7
BANKINDIA	97	PE	156,000	767%	1.9
BANKBARODA	125	PE	700,000	573%	3.9
RECLTD	146	PE	120,000	567%	2.5
BANKINDIA	100	PE	744,000	553%	2.7
CGPOWER	46	PE	420,000	483%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	18,140	17.0
RELIANCE	1,380	CE	16,432	25.9
RELIANCE	1,360	CE	11,196	37.1
PNB	95	CE	8,356	1.4
RELIANCE	1,420	CE	7,897	10.7
TCS	2,100	CE	7,520	14.7
JUBLFOOD	1,450	CE	6,912	18.7
PNB	100	CE	6,847	0.7
TCS	2,050	CE	6,417	29.4
SBIN	310	CE	6,187	3.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	10,786	11.4
RELIANCE	1,300	PE	7,154	5.3
RELIANCE	1,360	PE	6,662	17.1
RELIANCE	1,320	PE	6,360	7.5
MINDTREE	940	PE	4,206	11.8
SBIN	300	PE	4,167	3.8
TCS	2,000	PE	3,239	20.8
AXISBANK	740	PE	2,997	6.1
MARUTI	6,800	PE	2,938	104.8
RELIANCE	1,280	PE	2,722	3.8

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.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, 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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