

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	10,148	13,082,325	11,788,350	1.9	0.71	10000
PREVIOUS	10,232	17,153,025	9,155,350	-13.05	0.80	
% CHANGE	-0.82%	-23.73%	28.76%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and remained volatile.
- Nifty lost 98 points to close at 10146.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10200 strike.
- PCR OI stands at 0.71 compared to 0.80 in the previous trading session.
- Nifty to trade with a support of 10000.

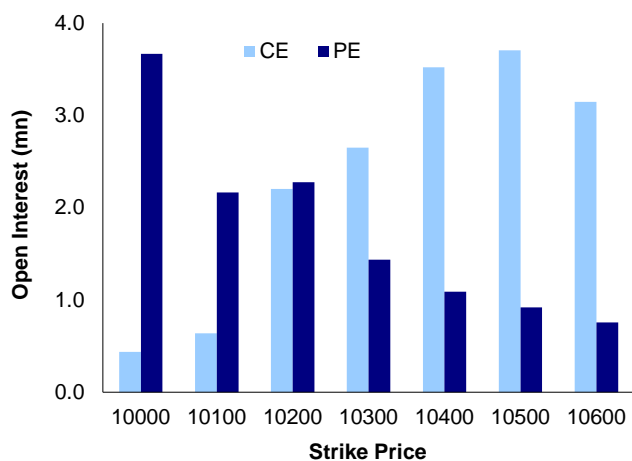
NIFTY LEVELS

9991 10137 10278 10389 10481 10566

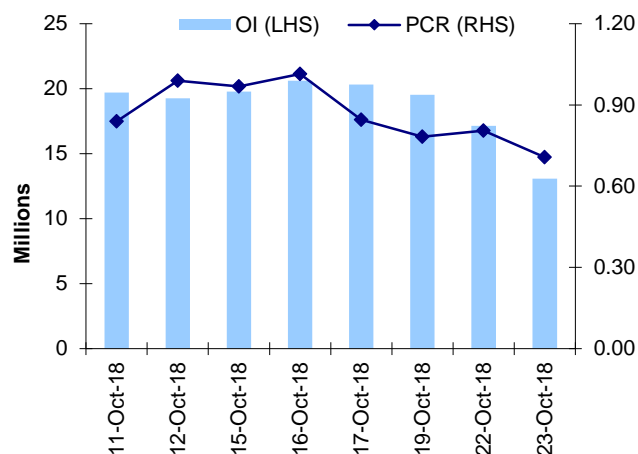
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 384,727Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-51.45%	12,916,000	0.95%
ADANIEN	-49.41%	7,736,000	0.62%
ALBK	-48.80%	5,401,000	-2.31%
TECHM	-47.86%	6,290,400	-1.23%
MRPL	-47.70%	2,250,000	0.00%
WIPRO	-46.80%	12,900,000	-4.07%
HDFC	-46.11%	10,100,000	1.72%
RELINFRA	-45.40%	3,577,600	-1.42%
CENTURYTEX	-45.39%	2,551,450	-1.86%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,573,730	111,370	1,055
HDFCBANK	4,857,141	96,535	1,985
ASIANPAINT	8,272,850	94,164	1,138
ICICIBANK	21,509,920	69,579	323
HDFC	3,734,275	63,152	1,687
YESBANK	28,293,781	60,116	213
AXISBANK	9,513,054	53,509	563
SBIN	20,206,307	51,897	256
TCS	2,752,811	51,356	1,844

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,600	CE	0.4	1,385	131,200
TCS	2,100	CE	0.5	1,845	869,500
TCS	2,200	CE	0.3	1,845	814,500
BHEL	75	CE	1.3	74	3,285,000
BAJAJ-AUTO	3,000	CE	1.4	2,584	204,750
TCS	2,000	CE	0.7	1,845	673,000
HEROMOTOCO	3,000	CE	1.3	2,729	145,400
RELIANCE	1,100	CE	2.1	1,056	3,520,000
ACC	1,500	CE	0.8	1,385	96,000
HINDALCO	240	CE	0.2	220	2,520,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	58.4	1,845	498,500
AMBUJACEM	200	PE	4.9	200	800,000
BHEL	70	PE	0.4	74	1,875,000
AMBUJACEM	190	PE	1.8	200	695,000
INDUSINDBK	1,500	PE	36.4	1,475	281,400
ASIANPAINT	1,200	PE	61.5	1,139	247,800
BAJAJ-AUTO	2,500	PE	20.9	2,584	92,500
AMBUJACEM	195	PE	3.2	200	520,000
RELIANCE	1,000	PE	1.6	1,056	1,498,000
HDFCBANK	1,900	PE	1.5	1,987	402,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	1,160	CE	211,200	35100%	5.6
INDIACEM	85	CE	441,000	6200%	1.0
ASIANPAINT	1,180	CE	165,000	2400%	2.1
INFIBEAM	35	CE	176,000	2100%	4.2
PCJEWELLER	50	CE	544,500	1917%	1.6
AMBUJACEM	200	CE	247,500	1314%	5.0
INFY	660	CE	267,600	1212%	3.9
TVSMOTOR	550	CE	486,000	1085%	6.2
APOLLOTYRE	195	CE	183,000	917%	4.2
ASIANPAINT	1,200	CE	470,400	791%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	430	PE	104,400	8600%	1.4
HCLTECH	950	PE	138,600	607%	16.8
ASIANPAINT	1,080	PE	118,800	435%	2.8
ASIANPAINT	1,100	PE	194,400	406%	5.0
RBLBANK	440	PE	144,000	344%	2.4
TVSMOTOR	520	PE	174,000	324%	5.3
AMBUJACEM	190	PE	695,000	309%	1.8
DHFL	170	PE	201,000	294%	3.1
TVSMOTOR	500	PE	244,000	264%	2.3
HCLTECH	940	PE	202,300	211%	13.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	2,200	CE	14,579	20.6
RELIANCE	1,060	CE	12,563	11.2
RELIANCE	1,080	CE	12,523	4.8
RELIANCE	1,100	CE	10,875	2.1
SBIN	270	CE	8,304	0.6
BAJFINANCE	2,300	CE	8,222	8.4
TATAMOTORS	180	CE	7,096	0.6
RELIANCE	1,120	CE	6,708	0.9
BAJFINANCE	2,100	CE	6,449	56.4
MARUTI	7,000	CE	5,623	34.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,040	PE	10,046	7.6
RELIANCE	1,020	PE	7,286	3.4
BAJFINANCE	2,000	PE	6,297	29.9
ASIANPAINT	1,100	PE	6,030	5.0
RELIANCE	1,000	PE	5,996	1.6
RELIANCE	1,060	PE	5,296	15.4
IBULHSGFIN	700	PE	4,991	16.6
BAJFINANCE	1,900	PE	4,799	11.1
ICICIBANK	320	PE	4,341	3.8
TATAMOTORS	170	PE	3,558	2.7

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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