

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	11,370	15,446,325	7,081,250	16.05	1.27	11260
PREVIOUS	11,472	18,466,950	8,275,500	16.4	1.40	
% CHANGE	-0.89%	-16.36%	-14.43%	-	-	

OUTLOOK

Nifty

- Nifty traded in a small range after a gap-down opening.
- Nifty lost 102 points to close at 11354.
- OI concentration is seen at 11600CE and 11000PE.
- Addition witnessed in 11400CE and Reduction in 11000PE.
- PCR OI stands at 1.27 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 11260.

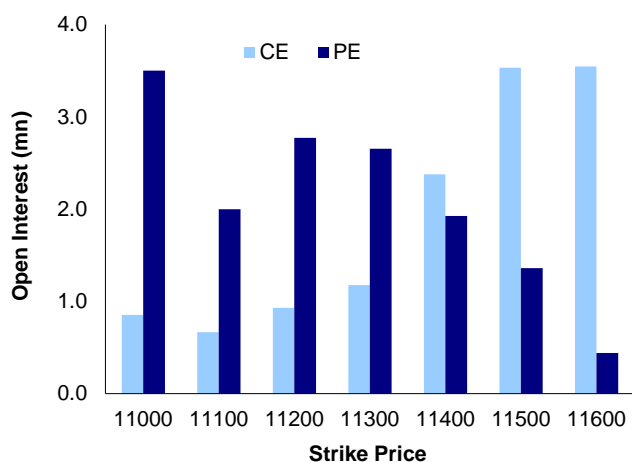
NIFTY LEVELS

11150	11275	11359	11435	11531	11645
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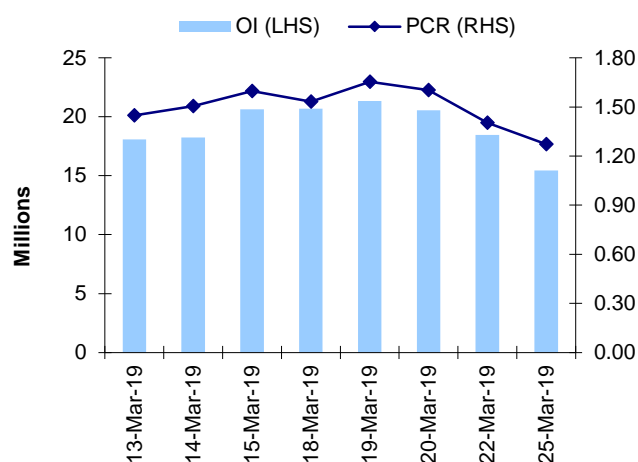
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 376,193Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RECLTD	8.2%	24,108,000	10.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GLENMARK	-44.7%	1,886,000	-1.5%
SUNTV	-41.1%	3,464,000	-2.7%
DCBBANK	-34.3%	2,727,000	-0.2%
GODREJIND	-32.2%	708,000	0.5%
CHENNPETRO	-31.5%	943,200	-1.9%
BHARATFORG	-30.6%	5,511,600	-1.4%
PEL	-29.7%	2,066,586	-1.0%
SRTRANSFIN	-29.4%	2,713,200	0.1%
AUROPHARMA	-29.2%	10,463,000	1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,951,992	105,376	1,324
RECLTD	64,927,173	98,889	155
MARUTI	1,093,184	71,475	6,523
HDFC	3,270,882	63,858	1,946
YESBANK	23,540,100	58,375	247
AXISBANK	7,130,411	53,229	746
HDFCBANK	2,299,815	52,228	2,281
SBIN	16,895,511	49,636	294
TCS	2,429,205	48,290	1,984

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	0.1	171	5,616,000
TECHM	820	CE	2.0	791	1,069,200
HINDALCO	215	CE	0.3	205	2,597,000
SBIN	300	CE	1.4	294	6,813,000
BPCL	400	CE	1.7	385	781,200
HINDALCO	210	CE	1.2	205	2,415,000
BHEL	70	CE	1.1	69	3,705,000
HEROMOTOCO	2,700	CE	7.1	2,582	241,800
BANKBARODA	120	CE	1.0	118	5,264,000
WIPRO	300	CE	0.1	257	2,656,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	0.3	1,379	804,750
BPCL	360	PE	0.8	385	838,800
LT	1,320	PE	1.5	1,379	603,375
TATAMOTORS	170	PE	2.6	171	3,374,000
BPCL	380	PE	3.6	385	468,000
BANKBARODA	120	PE	2.5	118	2,812,000
SBIN	290	PE	1.6	294	3,336,000
IDEA	30	PE	0.6	30	6,804,000
HINDALCO	200	PE	1.3	205	1,232,000
INDUSINDBK	1,600	PE	1.7	1,688	322,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	165	CE	540,000	8900%	0.5
DISHTV	30	CE	168,000	2000%	3.0
ZEEL	420	CE	276,900	1021%	7.9
ZEEL	430	CE	339,300	832%	4.4
DISHTV	36	CE	376,000	683%	0.4
RECLTD	157	CE	264,000	633%	1.4
RECLTD	156	CE	210,000	600%	1.8
JISLJALEQS	57	CE	405,000	543%	1.0
LUPIN	740	CE	232,400	349%	5.7
MCDOWELL-N	560	CE	253,750	323%	3.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NBCC	51	PE	288,000	3500%	1.9
NTPC	135	PE	278,400	1833%	1.8
RECLTD	150	PE	2,022,000	1432%	2.2
RECLTD	152	PE	294,000	1125%	3.1
SYNDIBANK	34	PE	180,000	500%	0.2
RECLTD	149	PE	720,000	380%	1.7
RECLTD	146	PE	354,000	354%	1.1
RECLTD	155	PE	108,000	350%	4.4
POWERGRID	200	PE	364,000	333%	1.6
PFC	122	PE	148,800	300%	4.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	CE	12,358	8.9
RELIANCE	1,360	CE	11,012	4.1
MARUTI	6,700	CE	9,686	30.5
MARUTI	6,600	CE	7,677	62.7
RELIANCE	1,380	CE	7,391	1.9
MARUTI	6,800	CE	7,208	16.8
RELIANCE	1,400	CE	6,485	1.2
SBIN	300	CE	6,090	1.4
TATAMOTORS	180	CE	5,904	0.5
HDFCBANK	2,300	CE	5,680	11.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	PE	11,228	10.7
RELIANCE	1,300	PE	10,096	5.0
MARUTI	6,500	PE	6,899	66.5
RELIANCE	1,340	PE	5,329	21.1
TATAMOTORS	170	PE	4,668	2.6
RELIANCE	1,280	PE	4,511	2.2
MARUTI	6,400	PE	3,771	36.0
AXISBANK	740	PE	3,397	5.4
SBIN	290	PE	3,187	1.6
TCS	1,950	PE	3,134	8.8

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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