

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	11,869	17,352,150	9,049,950	25.4	0.85	<b>11500</b>
PREVIOUS	11,692	17,339,925	17,925,850	35.4	0.63	
% CHANGE	1.51%	0.07%	-49.51%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained as it closed above 11800 levels.
- Nifty added 187 points to close at 11844.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11700PE and Reduction in 12000CE.
- PCR OI stands at 0.85 compared to 0.63 in the previous trading session.
- Nifty to trade with a support of 11500.

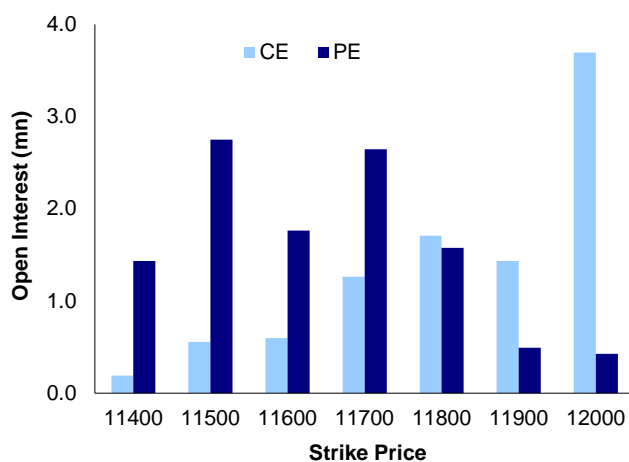
### NIFTY LEVELS

11307      11465      11594      11647      11727      11881

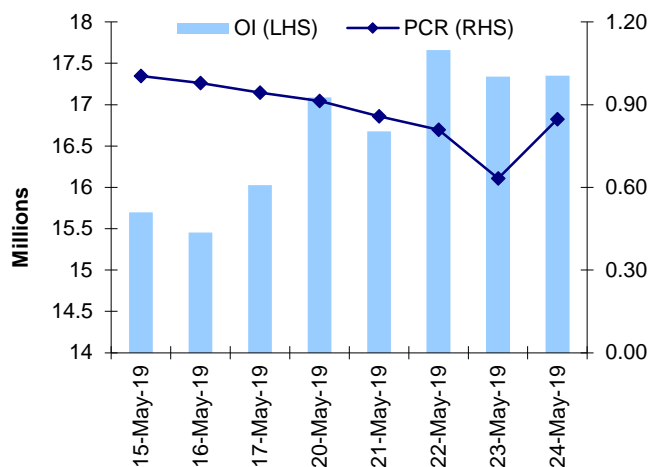
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 352,118Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MANAPPURAM	16.9%	9,882,000	8.1%
BATAINDIA	16.5%	1,942,050	-1.9%
CEATLTD	14.6%	742,400	5.8%
BERGEPAIN	12.6%	1,669,800	1.0%
CESC	11.1%	1,254,550	2.3%
SUNTV	10.3%	5,513,000	-3.2%
BEML	9.9%	1,188,600	4.1%
BALKRISIND	9.9%	2,076,800	2.8%
FEDERALBNK	8.4%	45,962,000	3.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIEN	-15.1%	23,820,000	-2.9%
TATASTEEL	-14.3%	24,468,782	4.2%
IBULHSGFIN	-13.1%	13,071,000	1.3%
VEDL	-12.6%	29,037,500	4.2%
GODFRYPHLP	-12.1%	538,300	3.8%
DHFL	-10.2%	15,849,000	4.2%
ICICIBANK	-10.1%	80,157,000	5.1%
CHENNPETRO	-10.1%	950,400	4.3%
BHARATFORG	-9.5%	8,319,600	3.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	37,708,344	160,038	432
RELIANCE	10,180,759	135,885	1,337
SBIN	35,703,403	125,114	355
LT	5,626,500	85,835	1,544
HDFCBANK	3,423,200	80,809	2,373
BANKBARODA	55,810,944	74,828	137
AXISBANK	9,323,114	73,489	793
ZEEL	19,472,832	72,384	377
MARUTI	1,002,742	70,467	7,093

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	0.6	183	6,012,000
WIPRO	300	CE	0.2	283	3,539,200
TATAMOTORS	190	CE	1.6	183	4,776,000
TCS	2,200	CE	2.6	2,054	583,000
RELIANCE	1,400	CE	3.6	1,341	3,537,000
ITC	300	CE	1.0	291	3,849,600
ITC	310	CE	0.4	291	3,736,800
BHEL	70	CE	1.4	69	3,322,500
YESBANK	200	CE	0.2	142	7,325,500
SBIN	380	CE	0.6	356	5,010,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.1	291.3	3,002,400
TATAMOTORS	180	PE	2.1	182.6	2,900,000
BANKBARODA	130	PE	0.8	137.6	2,628,000
SBIN	340	PE	1.3	355.6	3,600,000
TATAMOTORS	170	PE	0.6	182.6	2,310,000
BANKBARODA	120	PE	0.3	137.6	2,140,000
SBIN	300	PE	0.2	355.6	3,018,000
SBIN	320	PE	0.3	355.6	2,922,000
BHEL	65	PE	0.4	69.2	1,770,000
SBIN	350	PE	3.2	355.6	2,730,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	740	CE	129,600	1443%	8.6
SUNTV	540	CE	278,000	632%	9.2
HINDPETRO	325	CE	123,900	556%	0.7
MANAPPURAM	145	CE	180,000	329%	1.1
SUNTV	560	CE	512,000	268%	4.2
BATAINDIA	1,360	CE	106,150	257%	18.2
NBCC	63	CE	160,000	186%	0.9
JUSTDIAL	700	CE	217,000	177%	8.7
DLF	195	CE	634,400	152%	2.8
BATAINDIA	1,400	CE	263,450	151%	9.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	107	PE	246,000	4000%	1.1
BEL	110	PE	456,000	3700%	2.2
BHARTIARTL	350	PE	279,501	1273%	4.0
ICICIBANK	425	PE	682,000	1140%	3.5
MANAPPURAM	130	PE	192,000	967%	0.8
ICICIBANK	430	PE	605,000	646%	5.4
ICICIBANK	420	PE	1,963,500	593%	2.0
BEL	102	PE	198,000	560%	0.4
ASHOKLEY	92	PE	652,000	527%	2.0
IRB	135	PE	108,800	386%	2.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	13,612	3.6
RELIANCE	1,360	CE	12,090	11.7
RELIANCE	1,340	CE	10,979	20.1
SBIN	360	CE	10,069	3.5
RELIANCE	1,380	CE	9,731	6.2
MARUTI	7,200	CE	9,700	54.6
YESBANK	150	CE	8,774	1.8
SBIN	350	CE	8,321	8.4
ICICIBANK	430	CE	7,172	5.3
SBIN	370	CE	6,378	1.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	10,610	7.0
RELIANCE	1,320	PE	9,086	11.7
SBIN	340	PE	6,339	1.3
RELIANCE	1,340	PE	5,524	19.4
SBIN	350	PE	4,815	3.2
YESBANK	140	PE	4,737	3.7
RELIANCE	1,280	PE	4,714	3.8
ICICIBANK	420	PE	4,160	2.0
ICICIBANK	410	PE	4,076	0.8
SBIN	330	PE	3,662	0.6

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## 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.

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## 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

**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

**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

**Deval Shah**

Research Associate  
deval.shah@kotak.com  
+91 22 6218 6425

**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

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## 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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