

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

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	11,919	15,504,750	7,236,300	-5.5	0.92	11500
PREVIOUS	11,869	17,352,150	9,049,950	25.4	0.85	
% CHANGE	0.41%	-10.65%	-20.04%	-	-	

OUTLOOK

Nifty

- Nifty gained through the day as it closed above 11900.
- Nifty added 80 points to close at 11924.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11900PE and Reduction in 11800CE.
- PCR OI stands at 0.92 compared to 0.85 in the previous trading session.
- Nifty to trade with a support of 11500.

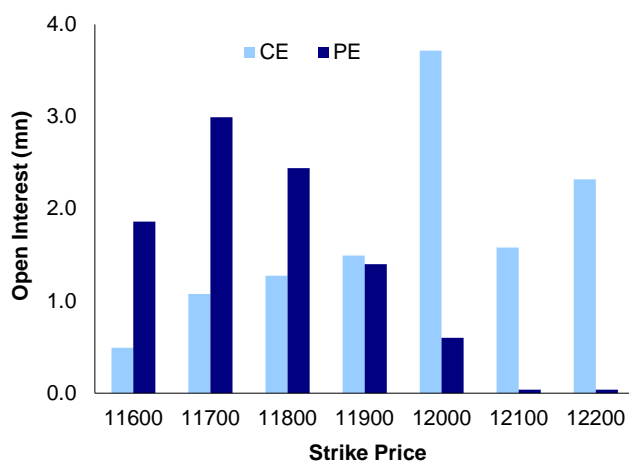
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

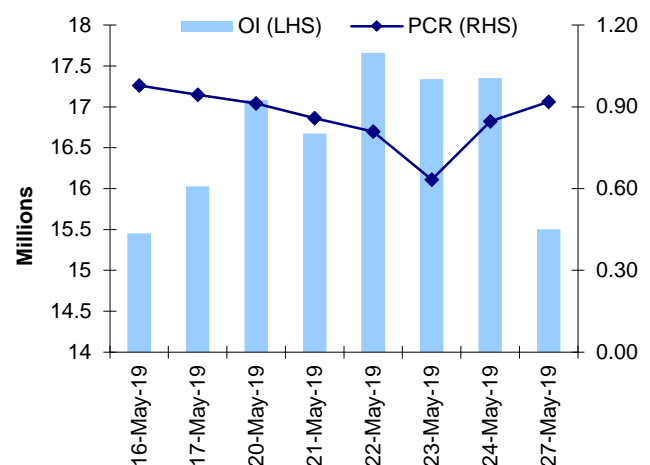
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 366,914Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	13.6%	2,464,000	5.1%
HAVELLS	7.3%	4,893,000	-1.3%
MRPL	4.3%	4,774,000	-0.5%
WIPRO	2.3%	36,217,600	-0.8%
BEML	0.6%	1,195,600	2.9%
RBLBANK	0.5%	4,918,800	4.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFORG	-35.4%	5,378,400	0.9%
INFRATEL	-34.2%	4,962,000	0.7%
IBULHSGFIN	-31.0%	9,013,500	-0.3%
IDBI	-30.0%	17,250,000	1.1%
IDFCFIRSTB	-30.0%	77,808,000	1.9%
ADANIPOWER	-29.4%	66,140,000	4.9%
ADANIENT	-29.3%	16,836,000	0.5%
BALKRISIND	-28.0%	1,495,200	5.2%
GODFRYPHLP	-27.4%	390,600	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	31,374,994	112,882	362
LT	6,730,594	106,460	1,596
ICICIBANK	23,397,222	101,486	436
YESBANK	67,258,367	98,183	147
RELIANCE	7,349,720	97,224	1,311
TATASTEEL	18,207,705	92,031	513
HDFC	3,886,480	84,016	2,165
AXISBANK	9,128,216	73,406	814
MARUTI	1,022,289	72,505	7,068

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	0.3	181	5,782,000
BHEL	75	CE	0.7	73	4,537,500
TATAMOTORS	190	CE	0.7	181	4,392,000
RELIANCE	1,400	CE	1.3	1,312	3,615,500
ITC	300	CE	0.7	291	4,010,400
WIPRO	300	CE	0.2	280	3,574,400
BAJAJ-AUTO	3,100	CE	29.0	3,077	229,500
SBIN	380	CE	0.6	361	5,196,000
MARUTI	7,200	CE	39.0	7,063	209,025
ITC	310	CE	0.3	291	3,549,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	350	PE	1.3	361	4,071,000
ITC	270	PE	0.1	291	2,824,800
TATAMOTORS	180	PE	2.1	181	2,754,000
BANKBARODA	130	PE	0.4	141	2,484,000
TATASTEEL	500	PE	3.0	512	1,066,305
SBIN	340	PE	0.6	361	3,159,000
BANKBARODA	120	PE	0.1	141	1,920,000
BHEL	65	PE	0.1	73	2,040,000
LT	1,500	PE	1.3	1,593	373,500
BHEL	70	PE	0.4	73	1,950,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	730	CE	116,400	2325%	7.6
PCJEWELLER	95	CE	351,000	1250%	2.7
INDIGO	1,800	CE	108,600	906%	6.0
BEL	117	CE	108,000	800%	0.9
ICICIBANK	445	CE	239,250	569%	2.0
GRASIM	960	CE	128,250	418%	5.3
BHEL	79	CE	225,000	400%	0.3
BANKBARODA	152	CE	296,000	335%	0.4
DIVISLAB	1,700	CE	137,600	310%	4.4
GAIL	355	CE	205,359	267%	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,560	PE	187,875	1904%	7.1
HINDPETRO	310	PE	308,700	1738%	2.8
DLF	195	PE	405,600	1460%	2.8
BHEL	72	PE	675,000	718%	1.1
TATASTEEL	490	PE	700,260	625%	1.5
BEL	115	PE	300,000	456%	3.2
AXISBANK	810	PE	141,600	436%	8.4
BHEL	71	PE	195,000	420%	0.7
NTPC	132	PE	345,600	414%	1.1
HINDPETRO	305	PE	161,700	413%	1.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	CE	11,936	6.4
MARUTI	7,200	CE	11,569	39.0
RELIANCE	1,360	CE	11,008	3.2
TATASTEEL	500	CE	9,104	14.1
YESBANK	150	CE	8,844	2.9
RELIANCE	1,400	CE	8,753	1.3
SBIN	360	CE	8,305	5.1
LT	1,600	CE	7,994	14.9
TATASTEEL	510	CE	7,982	7.6
ICICIBANK	430	CE	7,108	7.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	8,949	11.5
RELIANCE	1,320	PE	8,397	20.4
MARUTI	7,000	PE	5,825	62.2
SBIN	350	PE	5,382	1.3
TATASTEEL	500	PE	5,181	3.0
RELIANCE	1,280	PE	4,712	5.7
MARUTI	6,900	PE	4,346	36.8
ICICIBANK	430	PE	4,263	4.1
SBIN	360	PE	3,819	4.2
TATASTEEL	490	PE	3,672	1.5

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

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

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

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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