

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	10,724	20,321,400	5,894,800	24.95	1.21	10318
PREVIOUS	10,658	19,809,750	6,146,350	1.25	1.13	
% CHANGE	0.62%	2.58%	-4.09%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and recovered from lows to close positive.
- Nifty added 42 points to close at 10699.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 10700CE and Reduction in 10800CE.
- PCR OI stands at 1.21 compared to 1.13 in the previous trading session.
- Nifty to trade with a support of 10320.

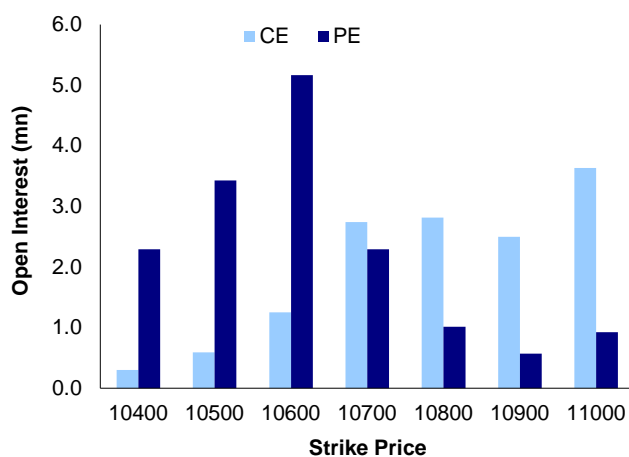
NIFTY LEVELS

10402 10512 10603 10760 10803 10941

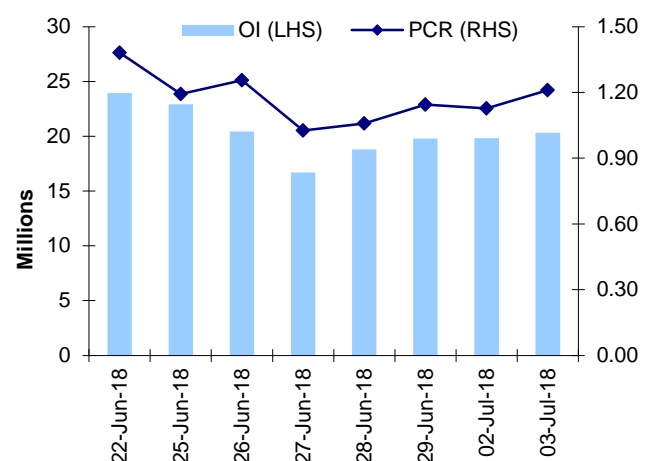
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 328,587Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	28.8%	4,351,200	7.0%
TATAELXSI	14.0%	1,392,800	1.7%
KPIT	13.5%	4,792,500	2.1%
VEDL	9.7%	53,658,500	-3.7%
EXIDEIND	8.6%	9,116,000	1.9%
CIPLA	7.8%	8,787,000	3.8%
NIITTECH	6.8%	1,497,750	0.7%
BATAINDIA	6.5%	3,066,800	-0.3%
AJANTPHARM	6.3%	915,000	4.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BPCL	-5.5%	10,782,000	1.3%
SRF	-4.5%	686,000	0.7%
JINDALSTEL	-3.8%	32,996,250	0.8%
INDIGO	-3.6%	4,923,000	1.4%
HINDALCO	-3.3%	35,108,500	1.3%
DCBBANK	-3.2%	6,759,000	1.9%
SUNTV	-2.9%	6,970,000	1.4%
BEML	-2.9%	1,738,500	0.6%
L&TFH	-2.8%	30,865,500	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	11,236,177	63,391	566
TCS	3,242,233	60,700	1,874
RELIANCE	5,067,261	49,259	971
SBIN	16,099,030	41,546	258
ICICIBANK	14,020,388	38,487	273
HDFCBANK	1,715,775	35,573	2,070
AXISBANK	6,658,467	34,335	512
SUNPHARMA	5,950,013	33,949	574
MARUTI	375,718	33,527	8,975

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	CE	2.4	271	7,108,500
HEROMOTOCO	3,600	CE	22.0	3,423	126,200
TCS	1,900	CE	40.2	1,883	751,500
ADANIPOINTS	400	CE	1.7	365	425,000
BPCL	400	CE	6.1	373	574,200
TECHM	700	CE	6.9	649	918,000
ICICIBANK	300	CE	1.6	273	6,096,750
TATASTEEL	580	CE	11.3	560	2,349,054
SBIN	270	CE	3.9	259	3,675,000
RELIANCE	1,000	CE	17.3	977	2,421,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,800	PE	16.7	1,883	539,000
SBIN	260	PE	8.2	259	3,384,000
HINDALCO	220	PE	5.3	227	1,508,500
TCS	1,850	PE	32.2	1,883	424,500
BPCL	300	PE	0.6	373	367,200
CIPLA	600	PE	6.8	642	270,000
ICICIBANK	270	PE	6.7	273	3,514,500
BHEL	65	PE	1.0	71	1,455,000
TCS	1,900	PE	56.4	1,883	336,500
RELIANCE	940	PE	11.4	977	1,368,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAGLOBAL	310	CE	252,000	5500%	2.8
MARICO	340	CE	231,400	889%	11.2
KPIT	290	CE	661,500	717%	5.7
PNB	87	CE	170,500	520%	1.2
TATAGLOBAL	320	CE	150,750	458%	1.7
INFY	1,500	CE	194,400	245%	5.4
WIPRO	290	CE	115,200	243%	0.9
TATAGLOBAL	300	CE	857,250	240%	4.5
IDBI	62	CE	600,000	216%	0.9
PNB	82	CE	511,500	200%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	440	PE	167,200	913.3%	5.1
SAIL	67	PE	216,000	800.0%	0.3
TATAGLOBAL	270	PE	303,750	382.1%	5.4
TATAGLOBAL	280	PE	256,500	375.0%	9.5
CIPLA	620	PE	115,000	342.3%	11.5
ICICIPRULI	360	PE	159,900	284.4%	5.2
ADANIPOWER	10	PE	1,680,000	265.2%	0.2
TATAGLOBAL	260	PE	380,250	259.6%	2.8
NBCC	65	PE	366,000	238.9%	1.0
INFY	1,340	PE	169,200	216.9%	37.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	580	CE	6,191	11.3
MARUTI	9,000	CE	4,881	166.1
TATASTEEL	560	CE	4,750	19.2
RELIANCE	1,000	CE	4,233	17.3
TATASTEEL	600	CE	4,024	6.2
RELIANCE	980	CE	3,849	25.2
TCS	1,900	CE	3,820	40.2
TATAMOTORS	280	CE	3,577	6.7
VEDL	240	CE	3,344	6.6
VEDL	250	CE	3,238	3.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	540	PE	2,636	10.8
RELIANCE	960	PE	2,014	18.1
TATASTEEL	520	PE	1,914	5.7
TATAMOTORS	260	PE	1,834	5.6
TCS	1,850	PE	1,810	32.2
TATAMOTORS	270	PE	1,634	9.7
MARUTI	8,800	PE	1,624	89.6
RELIANCE	940	PE	1,575	11.4
MARUTI	8,700	PE	1,570	62.5
VEDL	230	PE	1,550	8.7

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

Sanjeev Zarbade
Capital Goods, Engineering
sanjeev.zarbade@kotak.com
+91 22 6218 6424

Ruchir Khare
Capital Goods, Engineering
ruchir.khare@kotak.com
+91 22 6218 6431

Jatin Damania
Metals & Mining
jatin.damania@kotak.com
+91 22 6218 6440

Jayesh Kumar
Economy
kumar.jayesh@kotak.com
+91 22 6218 5373

Teena Virmani
Construction, Cement
teena.virmani@kotak.com
+91 22 6218 6432

Sumit Pokharna
Oil and Gas
sumit.pokharna@kotak.com
+91 22 6218 6438

Pankaj Kumar
Midcap
pankajr.kumar@kotak.com
+91 22 6218 6434

K. Kathirvelu
Production
k.kathirvelu@kotak.com
+91 22 6218 6427

Arun Agarwal
Auto & Auto Ancillary
arun.agarwal@kotak.com
+91 22 6218 6443

Amit Agarwal
Logistics, Paints, Transportation
agarwal.amit@kotak.com
+91 22 6218 6439

Nipun Gupta
Information Technology
nipun.gupta@kotak.com
+91 22 6218 6433

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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