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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

|          | NIFTY<br>FUTURE | OI<br>(NO OF SHARES<br>OUTSTANDING) | VOLUME<br>(NO OF SHARES<br>TRADED) | BASIS<br>(Rs) | PCR OI | TREND        |
|----------|-----------------|-------------------------------------|------------------------------------|---------------|--------|--------------|
| CURRENT  | 11,917          | 18,194,625                          | 9,662,950                          | -5.5          | 1.44   | <b>11500</b> |
| PREVIOUS | 11,977          | 18,787,875                          | 7,180,750                          | 31.7          | 1.46   |              |
| % CHANGE | -0.50%          | -3.16%                              | 34.57%                             | -             | -      |              |

## OUTLOOK

### Nifty

- Nifty opened positive but had a volatile sessions before closing negative.
- Nifty lost 23 points to close at 11922.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12200CE and in 11700PE.
- PCR OI stands at 1.44 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 11500.

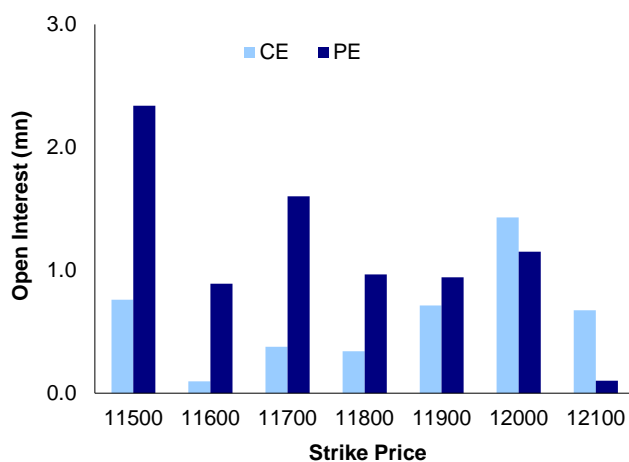
### NIFTY LEVELS

11594      11691      11803      11952      12084      12227

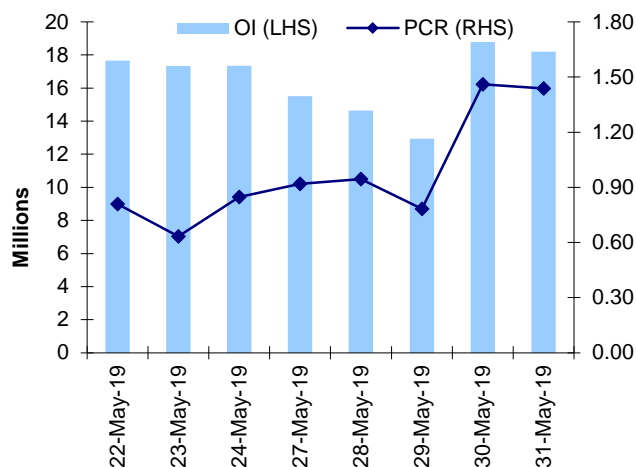
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 276,410Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| BERGEPAIN  | 31.5%  | 3,993,000   | 9.9%          |
| VGUARD     | 29.5%  | 2,316,000   | 3.1%          |
| UJJIVAN    | 20.8%  | 3,190,400   | 6.5%          |
| CUMMINSIND | 19.1%  | 1,446,900   | 3.5%          |
| COALINDIA  | 17.5%  | 27,198,600  | 0.2%          |
| SRTRANSFIN | 14.4%  | 3,589,800   | 3.2%          |
| INFIBEAM   | 12.8%  | 10,180,000  | -8.8%         |
| JISLJALEQS | 12.2%  | 27,036,000  | -8.2%         |
| ITC        | 10.3%  | 76,003,200  | -3.5%         |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| BEML       | -12.7% | 1,285,900   | -3.4%         |
| ENGINERSIN | -9.4%  | 6,662,500   | -2.8%         |
| TORNTPHARM | -8.5%  | 545,500     | 0.1%          |
| INDIANB    | -8.5%  | 4,286,000   | -2.1%         |
| CEATLTD    | -8.3%  | 768,000     | -1.7%         |
| GODREJIND  | -6.8%  | 1,494,000   | 1.5%          |
| NHPC       | -6.8%  | 12,960,000  | 0.8%          |
| SUNTV      | -6.4%  | 5,733,000   | 0.7%          |
| MANAPPURAM | -6.0%  | 10,038,000  | -0.8%         |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL    | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| RELIANCE  | 11,760,178          | 156,491          | 1,330 |
| HDFC      | 5,769,576           | 125,790          | 2,183 |
| HDFCBANK  | 4,946,270           | 120,497          | 2,425 |
| SBIN      | 32,588,069          | 114,902          | 353   |
| ICICIBANK | 24,644,955          | 104,504          | 424   |
| YESBANK   | 63,368,992          | 95,907           | 148   |
| TCS       | 4,265,370           | 93,161           | 2,197 |
| AXISBANK  | 11,140,585          | 90,338           | 808   |
| MARUTI    | 1,084,204           | 74,750           | 6,870 |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TATAMOTORS | 200        | CE          | 1.7        | 173       | 4,954,000   |
| BHEL       | 75         | CE          | 1.2        | 70        | 3,277,500   |
| COALINDIA  | 260        | CE          | 5.4        | 255       | 1,883,200   |
| COALINDIA  | 270        | CE          | 2.7        | 255       | 1,573,000   |
| SBIN       | 360        | CE          | 8.5        | 353       | 3,471,000   |
| TATAMOTORS | 190        | CE          | 3.0        | 173       | 2,946,000   |
| POWERGRID  | 200        | CE          | 1.8        | 190       | 1,032,000   |
| ITC        | 300        | CE          | 1.4        | 280       | 3,547,200   |
| BHEL       | 80         | CE          | 0.5        | 70        | 1,927,500   |
| TATAMOTORS | 180        | CE          | 5.9        | 173       | 2,422,000   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TCS        | 2,000      | PE          | 7.2        | 2,185     | 759,250     |
| INFY       | 680        | PE          | 3.1        | 729       | 2,283,600   |
| ITC        | 275        | PE          | 4.0        | 280       | 3,216,000   |
| BANKBARODA | 130        | PE          | 4.6        | 133       | 2,064,000   |
| SBIN       | 350        | PE          | 9.9        | 353       | 2,040,000   |
| SBIN       | 300        | PE          | 1.0        | 353       | 2,004,000   |
| RELIANCE   | 1,240      | PE          | 7.8        | 1,330     | 912,500     |
| BHEL       | 70         | PE          | 2.6        | 70        | 1,170,000   |
| ITC        | 270        | PE          | 2.5        | 280       | 2,095,200   |
| SBIN       | 320        | PE          | 2.3        | 353       | 1,476,000   |

## SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| IOC        | 190        | CE          | 287,000   | 8100%      | 0.6        |
| COALINDIA  | 275        | CE          | 314,600   | 7050%      | 1.8        |
| HINDPETRO  | 360        | CE          | 149,100   | 7000%      | 1.6        |
| ITC        | 280        | CE          | 1,099,200 | 3423%      | 6.2        |
| CANFINHOME | 410        | CE          | 117,000   | 3150%      | 2.0        |
| NCC        | 95         | CE          | 248,000   | 3000%      | 7.8        |
| NCC        | 105        | CE          | 2,496,000 | 2736%      | 3.4        |
| JSWSTEEL   | 275        | CE          | 102,000   | 2167%      | 10.2       |
| UJJIVAN    | 380        | CE          | 171,200   | 2040%      | 10.7       |
| ADANIPOWER | 55         | CE          | 420,000   | 2000%      | 1.9        |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| NCC        | 85         | PE          | 1,040,000 | 12900%     | 1.9        |
| NCC        | 80         | PE          | 1,024,000 | 12700%     | 1.1        |
| ICICIPRULI | 340        | PE          | 105,000   | 6900%      | 1.8        |
| ARVIND     | 70         | PE          | 164,000   | 2633%      | 1.6        |
| JISLJALEQS | 40         | PE          | 225,000   | 2400%      | 0.5        |
| NCC        | 95         | PE          | 728,000   | 1720%      | 5.0        |
| INFIBEAM   | 45         | PE          | 128,000   | 1500%      | 4.1        |
| NCC        | 90         | PE          | 1,496,000 | 1338%      | 3.2        |
| SAIL       | 41         | PE          | 156,000   | 1200%      | 0.3        |
| COALINDIA  | 260        | PE          | 437,800   | 1144%      | 10.6       |

## CALL OPTION VOLUMES

| SYMBOL    | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE  | 1,340      | CE          | 5,520     | 32.0       |
| RELIANCE  | 1,400      | CE          | 4,659     | 12.8       |
| MARUTI    | 7,200      | CE          | 4,609     | 83.4       |
| SBIN      | 360        | CE          | 4,295     | 8.5        |
| RELIANCE  | 1,360      | CE          | 4,176     | 24.0       |
| YESBANK   | 160        | CE          | 4,092     | 5.8        |
| TCS       | 2,200      | CE          | 4,001     | 45.4       |
| ICICIBANK | 430        | CE          | 3,570     | 8.4        |
| MARUTI    | 7,500      | CE          | 3,280     | 29.4       |
| RELIANCE  | 1,380      | CE          | 3,232     | 17.5       |

## PUT OPTION VOLUMES

| SYMBOL   | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 1,300      | PE          | 4,800     | 23.5       |
| RELIANCE | 1,320      | PE          | 3,455     | 31.8       |
| YESBANK  | 140        | PE          | 3,259     | 8.1        |
| SBIN     | 350        | PE          | 3,236     | 9.9        |
| RELIANCE | 1,260      | PE          | 2,960     | 11.5       |
| YESBANK  | 150        | PE          | 2,944     | 13.2       |
| MARUTI   | 6,500      | PE          | 2,749     | 83.7       |
| ITC      | 270        | PE          | 2,545     | 2.5        |
| RELIANCE | 1,280      | PE          | 2,523     | 16.8       |
| SBIN     | 340        | PE          | 2,500     | 6.2        |

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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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