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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

| | NIFTY FUTURE | OI (NO OF SHARES OUTSTANDING) | VOLUME (NO OF SHARES TRADED) | BASIS (Rs) | PCR OI | TREND |
|----------|-----------------|-------------------------------------|------------------------------------|---------------|--------|--------------|
| CURRENT | 12,104 | 19,791,075 | 8,002,500 | 16.45 | 1.48 | 11500 |
| PREVIOUS | 11,917 | 18,194,625 | 9,662,950 | -5.5 | 1.44 | |
| % CHANGE | 1.58% | 8.77% | -17.18% | - | - | |

OUTLOOK

Nifty

- Nifty opened flat but gained significantly to close at all-time highs.
- Nifty added 165 points to close at 12088.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 12400CE and in 11800PE.
- PCR OI stands at 1.48 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 11500.

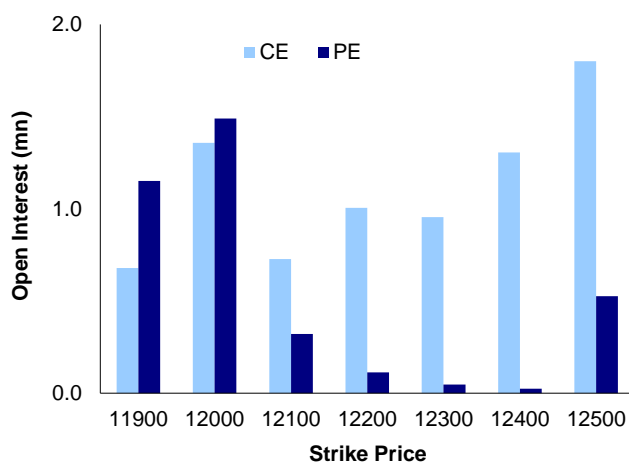
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

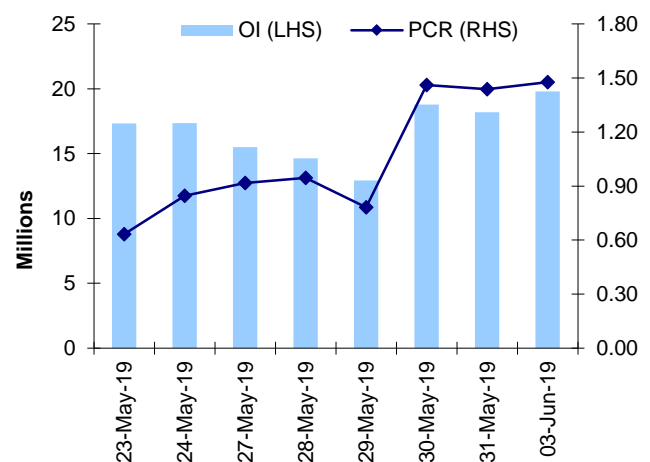
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 304,102Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| REPCOHOME | 35.2% | 617,100 | -0.7% |
| APOLLOHOSP | 32.8% | 1,246,500 | 9.6% |
| JUSTDIAL | 21.5% | 2,986,200 | 3.8% |
| COLPAL | 14.6% | 2,553,600 | 1.4% |
| IGL | 10.1% | 2,937,000 | 0.5% |
| INDIANB | 9.4% | 4,688,000 | 4.1% |
| ORIENTBANK | 9.2% | 8,953,000 | -1.2% |
| UJJIVAN | 8.9% | 3,475,200 | 0.0% |
| HINDPETRO | 8.6% | 15,855,000 | 0.2% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|---------|-------------|---------------|
| BERGEPAIN | -14.44% | 3,416,600 | -0.83% |
| COALINDIA | -7.79% | 25,080,000 | 2.92% |
| BHARATFORG | -5.52% | 8,090,400 | -0.61% |
| SIEMENS | -5.23% | 1,224,850 | 0.65% |
| MRPL | -5.23% | 3,682,000 | 0.00% |
| TATAGLOBAL | -4.66% | 9,954,000 | 0.39% |
| APOLLOTYRE | -4.28% | 9,201,000 | 0.95% |
| GODREJCP | -4.12% | 5,073,600 | 2.73% |
| GODFRYPHLP | -4.03% | 516,600 | -2.43% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| RELIANCE | 8,483,610 | 114,059 | 1,360 |
| TCS | 3,682,419 | 81,885 | 2,242 |
| HDFC | 3,673,925 | 81,478 | 2,230 |
| MARUTI | 1,157,809 | 80,497 | 7,023 |
| ICICIBANK | 17,125,380 | 72,465 | 423 |
| SBIN | 18,380,919 | 64,825 | 355 |
| YESBANK | 40,272,408 | 59,569 | 149 |
| ITC | 19,569,620 | 54,317 | 279 |
| AXISBANK | 6,427,567 | 51,995 | 813 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TATAMOTORS | 200 | CE | 1.5 | 175 | 5,114,000 |
| BHEL | 75 | CE | 1.5 | 72 | 3,397,500 |
| COALINDIA | 270 | CE | 3.6 | 262 | 1,491,600 |
| TATAMOTORS | 190 | CE | 2.9 | 175 | 3,184,000 |
| COALINDIA | 260 | CE | 7.5 | 262 | 1,320,000 |
| BAJAJ-AUTO | 3,100 | CE | 61.3 | 3,051 | 124,250 |
| ITC | 300 | CE | 1.1 | 280 | 3,924,000 |
| SBIN | 360 | CE | 9.1 | 357 | 3,261,000 |
| POWERGRID | 200 | CE | 2.0 | 194 | 992,000 |
| BANKBARODA | 140 | CE | 2.8 | 132 | 2,552,000 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TCS | 2,000 | PE | 5.2 | 2,229 | 812,250 |
| INFY | 680 | PE | 2.0 | 735 | 2,268,000 |
| BANKBARODA | 130 | PE | 4.5 | 132 | 2,324,000 |
| ITC | 275 | PE | 3.4 | 280 | 3,441,600 |
| SBIN | 350 | PE | 8.1 | 357 | 2,628,000 |
| SBIN | 300 | PE | 0.8 | 357 | 2,472,000 |
| ITC | 270 | PE | 2.0 | 280 | 2,402,400 |
| MARUTI | 6,500 | PE | 46.0 | 7,060 | 84,450 |
| RELIANCE | 1,240 | PE | 3.7 | 1,360 | 923,500 |
| MARUTI | 6,800 | PE | 98.7 | 7,060 | 83,625 |

SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| ITC | 277 | CE | 122,400 | 629% | 7.0 |
| SAIL | 59 | CE | 516,000 | 617% | 0.3 |
| ITC | 275 | CE | 235,200 | 513% | 8.5 |
| CANBK | 310 | CE | 104,000 | 478% | 1.7 |
| ADANIPOWER | 52 | CE | 540,000 | 440% | 2.5 |
| BAJAJ-AUTO | 3100 | CE | 124,250 | 429% | 61.3 |
| VOLTAS | 620 | CE | 132,000 | 371% | 8.3 |
| BIOCON | 570 | CE | 128,700 | 361% | 10.8 |
| PCJEWELLER | 65 | CE | 442,000 | 353% | 6.7 |
| NMDC | 112 | CE | 174,000 | 314% | 0.9 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| APOLLOHOSP | 1,300 | PE | 104,000 | 2500% | 27.2 |
| GLENMARK | 520 | PE | 114,000 | 2180% | 3.4 |
| IOC | 167 | PE | 143,500 | 720% | 4.8 |
| BANKBARODA | 127 | PE | 268,000 | 347% | 3.6 |
| TCS | 2,200 | PE | 187,750 | 344% | 36.5 |
| DLF | 165 | PE | 111,800 | 330% | 0.9 |
| IOC | 170 | PE | 231,000 | 313% | 5.8 |
| PFC | 125 | PE | 384,400 | 288% | 3.2 |
| HINDALCO | 185 | PE | 224,000 | 237% | 1.7 |
| AUROPHARMA | 620 | PE | 175,000 | 213% | 7.8 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 1,360 | CE | 9,239 | 35.0 |
| RELIANCE | 1,400 | CE | 7,760 | 19.5 |
| RELIANCE | 1,340 | CE | 5,990 | 45.4 |
| RELIANCE | 1,380 | CE | 5,332 | 26.9 |
| MARUTI | 7,200 | CE | 4,064 | 118.8 |
| MARUTI | 7,000 | CE | 4,013 | 221.3 |
| TATASTEEL | 500 | CE | 3,822 | 14.4 |
| YESBANK | 150 | CE | 3,440 | 9.4 |
| TCS | 2,200 | CE | 3,373 | 63.8 |
| YESBANK | 160 | CE | 2,765 | 5.5 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 1,300 | PE | 4,601 | 13.0 |
| RELIANCE | 1,320 | PE | 3,577 | 18.3 |
| MARUTI | 6,500 | PE | 3,166 | 46.0 |
| RELIANCE | 1,340 | PE | 2,914 | 25.8 |
| MARUTI | 6,800 | PE | 2,836 | 98.7 |
| SBIN | 350 | PE | 2,197 | 8.1 |
| MARUTI | 6,700 | PE | 2,108 | 76.0 |
| TCS | 2,100 | PE | 2,080 | 12.2 |
| YESBANK | 140 | PE | 2,021 | 5.1 |
| TCS | 2,200 | PE | 1,993 | 36.5 |

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.

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