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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  | 11,382       | 18,234,750                    | 5,039,500                    | 38.75      | 1.51   | <b>10940</b> |
| PREVIOUS | 11,367       | 18,070,950                    | 6,307,150                    | 25.65      | 1.45   |              |
| % CHANGE | 0.13%        | 0.91%                         | -20.10%                      | -          | -      |              |

## OUTLOOK

### Nifty

- Nifty opened positive but remained range bound before closing flat.
- Nifty added 1 point to close at 11343.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11300PE and in 11600CE.
- PCR OI stands at 1.51 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 10940.

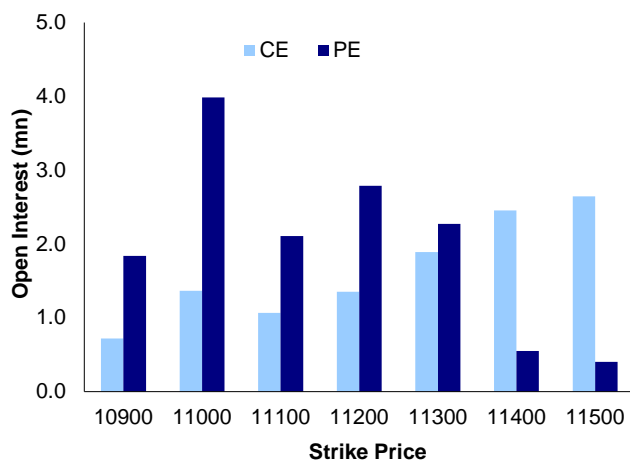
### NIFTY LEVELS

10940      11150      11275      11359      11435      11543

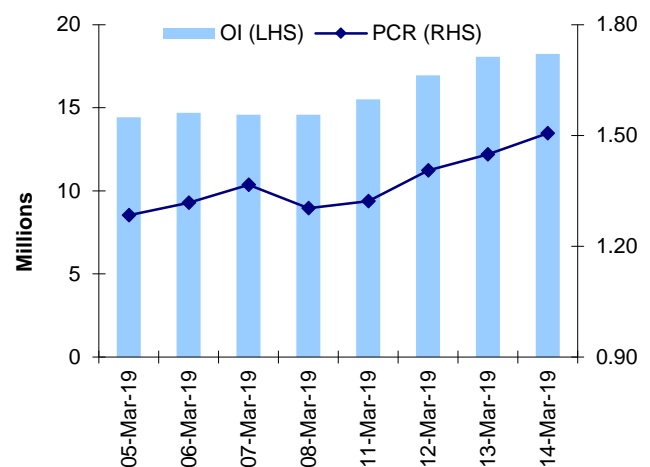
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 331,570Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| JUBLFOOD   | 19.9%  | 2,975,000   | 0.4%          |
| PCJEWELLER | 17.5%  | 11,108,500  | 6.8%          |
| RELCAPITAL | 16.2%  | 9,058,500   | -8.4%         |
| REPCOHOME  | 13.2%  | 884,400     | -1.2%         |
| INFIBEAM   | 12.1%  | 15,428,000  | 5.1%          |
| CONCOR     | 10.6%  | 1,439,523   | -2.6%         |
| GODREJIND  | 7.9%   | 1,212,000   | 1.0%          |
| ACC        | 7.7%   | 2,508,400   | -2.0%         |
| IGL        | 6.6%   | 3,126,750   | -0.1%         |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| BEML       | -16.4% | 1,773,100   | -0.2%         |
| ARVIND     | -14.1% | 7,208,000   | 2.7%          |
| TORNTPHARM | -10.7% | 475,500     | 1.4%          |
| MARICO     | -8.0%  | 6,799,000   | 1.0%          |
| MGL        | -7.0%  | 583,800     | 0.8%          |
| PEL        | -6.7%  | 3,092,782   | 1.9%          |
| MFSL       | -6.3%  | 1,585,200   | 0.9%          |
| GODFRYPHLP | -5.9%  | 494,900     | 1.5%          |
| L&TFH      | -5.6%  | 18,279,000  | -1.2%         |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL    | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| YESBANK   | 59,684,202          | 149,718          | 250   |
| RELIANCE  | 10,402,048          | 140,676          | 1,342 |
| HDFCBANK  | 3,844,966           | 85,568           | 2,225 |
| HDFC      | 3,985,679           | 78,085           | 1,957 |
| AXISBANK  | 7,100,875           | 52,761           | 741   |
| ICICIBANK | 13,182,462          | 51,302           | 388   |
| SBIN      | 16,164,017          | 47,254           | 292   |
| MARUTI    | 584,482             | 41,420           | 7,086 |
| BEML      | 4,175,990           | 40,544           | 970   |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| WIPRO      | 300        | CE          | 0.4        | 258       | 4,649,600   |
| TATAMOTORS | 200        | CE          | 1.3        | 180       | 6,776,000   |
| COALINDIA  | 250        | CE          | 1.5        | 235       | 1,839,200   |
| HEROMOTOCO | 2,900      | CE          | 20.3       | 2,763     | 201,000     |
| KOTAKBANK  | 1,300      | CE          | 12.7       | 1,276     | 1,207,200   |
| BPCL       | 400        | CE          | 7.4        | 390       | 666,000     |
| BANKBARODA | 120        | CE          | 2.7        | 117       | 5,052,000   |
| ZEEL       | 500        | CE          | 5.7        | 452       | 1,504,100   |
| BHEL       | 70         | CE          | 1.2        | 68        | 2,797,500   |
| ITC        | 300        | CE          | 3.3        | 297       | 4,588,800   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BPCL       | 360        | PE          | 2.9        | 390       | 1,119,600   |
| LT         | 1,280      | PE          | 2.1        | 1,385     | 949,875     |
| LT         | 1,320      | PE          | 4.5        | 1,385     | 580,500     |
| BPCL       | 380        | PE          | 7.6        | 390       | 639,000     |
| BPCL       | 340        | PE          | 1.1        | 390       | 549,000     |
| KOTAKBANK  | 1,220      | PE          | 3.9        | 1,276     | 795,200     |
| HEROMOTOCO | 2,700      | PE          | 38.1       | 2,763     | 105,000     |
| ITC        | 260        | PE          | 0.2        | 297       | 2,788,800   |
| BPCL       | 320        | PE          | 0.5        | 390       | 358,200     |
| ICICIBANK  | 350        | PE          | 0.9        | 389       | 4,067,250   |

## SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| ADANIANT   | 200        | CE          | 976,000  | 12100%     | 0.2        |
| ADANIANT   | 185        | CE          | 344,000  | 4200%      | 0.4        |
| TATAGLOBAL | 225        | CE          | 186,750  | 1086%      | 1.7        |
| DLF        | 230        | CE          | 241,800  | 830%       | 0.9        |
| ADANIANT   | 175        | CE          | 176,000  | 633%       | 0.5        |
| RELCAPITAL | 170        | CE          | 672,000  | 382%       | 11.7       |
| NBCC       | 67         | CE          | 184,000  | 360%       | 1.7        |
| RECLTD     | 140        | CE          | 570,000  | 352%       | 2.9        |
| RELCAPITAL | 160        | CE          | 303,000  | 339%       | 17.4       |
| RAYMOND    | 800        | CE          | 106,400  | 250%       | 36.9       |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| INDUSINDBK | 1,650      | PE          | 220,200   | 1832%      | 26.7       |
| PCJEWELLER | 85         | PE          | 383,500   | 556%       | 4.2        |
| NBCC       | 63         | PE          | 328,000   | 486%       | 1.8        |
| DLF        | 195        | PE          | 553,800   | 420%       | 4.7        |
| ARVIND     | 95         | PE          | 114,000   | 418%       | 3.3        |
| DLF        | 200        | PE          | 457,600   | 300%       | 6.6        |
| RELCAPITAL | 170        | PE          | 1,329,000 | 287%       | 13.1       |
| RECLTD     | 135        | PE          | 252,000   | 282%       | 2.6        |
| TATAGLOBAL | 200        | PE          | 240,750   | 269%       | 3.3        |
| ARVIND     | 92         | PE          | 144,000   | 260%       | 2.2        |

## CALL OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| YESBANK    | 250        | CE          | 11,756    | 11.6       |
| INDUSINDBK | 1,700      | CE          | 11,436    | 30.6       |
| YESBANK    | 260        | CE          | 10,131    | 7.6        |
| RELIANCE   | 1,380      | CE          | 9,178     | 14.0       |
| RELIANCE   | 1,360      | CE          | 8,432     | 21.0       |
| RELIANCE   | 1,400      | CE          | 8,281     | 9.1        |
| YESBANK    | 270        | CE          | 6,904     | 4.7        |
| INDUSINDBK | 1,750      | CE          | 5,502     | 15.1       |
| AXISBANK   | 760        | CE          | 4,247     | 9.0        |
| HDFCBANK   | 2,240      | CE          | 4,200     | 27.9       |

## PUT OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE   | 1,340      | PE          | 8,686     | 24.5       |
| RELIANCE   | 1,300      | PE          | 5,496     | 11.4       |
| RELIANCE   | 1,320      | PE          | 5,094     | 16.8       |
| YESBANK    | 240        | PE          | 4,256     | 6.0        |
| RELCAPITAL | 170        | PE          | 3,546     | 13.1       |
| INDUSINDBK | 1,600      | PE          | 3,173     | 13.8       |
| YESBANK    | 250        | PE          | 2,988     | 10.3       |
| HDFCBANK   | 2,200      | PE          | 2,928     | 20.2       |
| TATAMOTORS | 180        | PE          | 2,688     | 5.9        |
| AXISBANK   | 740        | PE          | 2,670     | 13.7       |

## 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.

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