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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 | 11,472 | 18,466,950 | 8,275,500 | 16.4 | 1.40 | 11260 |
| PREVIOUS | 11,553 | 20,552,475 | 5,173,500 | 32.2 | 1.60 | |
| % CHANGE | -0.70% | -10.15% | 59.96% | - | - | |

OUTLOOK

Nifty

- Nifty opened positive but stooped lower in the second half.
- Nifty lost 64 points to close at 11456.
- OI concentration is seen at 11600CE and 11000PE.
- Addition witnessed in 11600CE and Reduction in 11000PE.
- PCR OI stands at 1.40 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 11260.

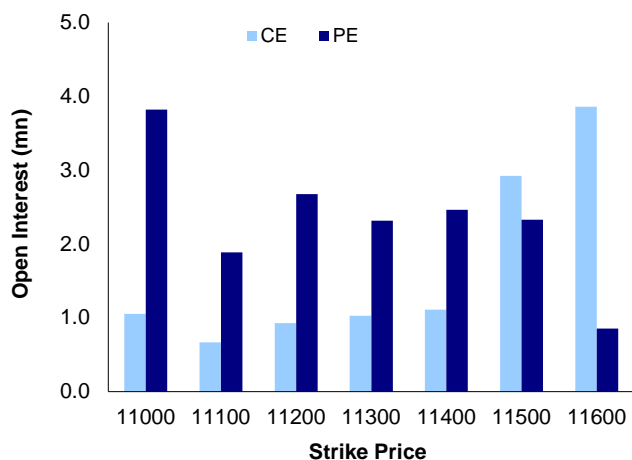
NIFTY LEVELS

11150 11275 11359 11435 11531 11645

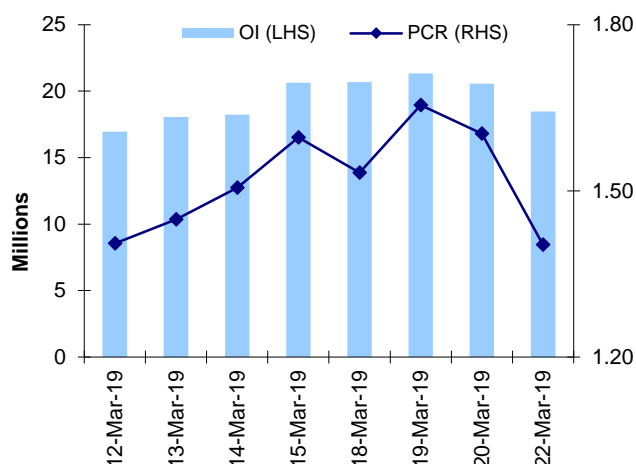
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 367,870Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| MOTHERSUMI | 20.9% | 33,647,100 | -6.4% |
| NTPC | 15.3% | 72,057,600 | 4.2% |
| ICICIPRULI | 10.8% | 9,603,000 | -4.0% |
| IOC | 10.0% | 55,188,000 | -1.2% |
| COALINDIA | 8.7% | 32,467,600 | -2.1% |
| AMARAJABAT | 8.6% | 924,000 | -1.5% |
| RELCAPITAL | 8.5% | 8,346,000 | -4.1% |
| COLPAL | 6.9% | 1,682,100 | -2.0% |
| OIL | 6.4% | 7,416,618 | -1.7% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| UPL | -22.8% | 10,915,200 | 0.0% |
| SUNPHARMA | -21.9% | 38,099,600 | -0.3% |
| BHARATFORG | -21.4% | 7,942,800 | -1.8% |
| YESBANK | -18.0% | 84,488,250 | 0.2% |
| BPCL | -16.8% | 6,798,600 | -2.6% |
| INDUSINDBK | -16.2% | 6,574,200 | -0.9% |
| GRASIM | -15.9% | 10,049,250 | 0.3% |
| SIEMENS | -15.9% | 1,558,700 | -1.2% |
| RECLTD | -13.8% | 22,272,000 | -2.7% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| HDFCBANK | 7,600,970 | 173,616 | 2,276 |
| RELIANCE | 11,465,112 | 155,827 | 1,342 |
| MARUTI | 1,715,983 | 113,181 | 6,553 |
| YESBANK | 34,018,752 | 86,713 | 253 |
| AXISBANK | 10,355,078 | 78,828 | 757 |
| NTPC | 53,779,933 | 71,421 | 135 |
| HDFC | 3,560,396 | 70,897 | 1,982 |
| ICICIBANK | 17,409,249 | 68,401 | 392 |
| PNB | 69,603,817 | 65,222 | 92 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BPCL | 400 | CE | 1.3 | 380 | 849,600 |
| TATAMOTORS | 200 | CE | 0.3 | 176 | 6,086,000 |
| BHEL | 70 | CE | 0.6 | 68 | 3,967,500 |
| TECHM | 820 | CE | 3.5 | 792 | 1,129,200 |
| WIPRO | 300 | CE | 0.2 | 261 | 3,350,400 |
| ONGC | 160 | CE | 0.7 | 151 | 4,616,250 |
| HEROMOTOCO | 2,800 | CE | 4.4 | 2,606 | 245,200 |
| HINDALCO | 215 | CE | 1.1 | 209 | 2,653,000 |
| ITC | 300 | CE | 2.8 | 299 | 4,920,000 |
| HEROMOTOCO | 2,700 | CE | 13.8 | 2,606 | 222,200 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BPCL | 360 | PE | 1.3 | 380 | 837,000 |
| LT | 1,280 | PE | 0.5 | 1,395 | 805,875 |
| LT | 1,320 | PE | 1.8 | 1,395 | 606,750 |
| BPCL | 380 | PE | 6.0 | 380 | 448,200 |
| BANKBARODA | 120 | PE | 2.2 | 120 | 3,552,000 |
| BPCL | 340 | PE | 0.4 | 380 | 378,000 |
| INDUSINDBK | 1,600 | PE | 2.6 | 1,704 | 345,000 |
| AXISBANK | 740 | PE | 3.7 | 760 | 1,621,200 |
| ITC | 260 | PE | 0.1 | 299 | 2,671,200 |
| BHEL | 65 | PE | 0.5 | 68 | 1,620,000 |

SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| MOTHERSUMI | 155 | CE | 507,300 | 2125% | 1.1 |
| NTPC | 140 | CE | 163,200 | 1600% | 0.5 |
| MOTHERSUMI | 150 | CE | 584,250 | 720% | 2.2 |
| YESBANK | 300 | CE | 2,334,500 | 314% | 0.5 |
| ARVIND | 87 | CE | 368,000 | 291% | 1.3 |
| EXIDEIND | 225 | CE | 122,000 | 281% | 2.0 |
| ICICIPRULI | 330 | CE | 162,000 | 260% | 4.2 |
| TATAMOTORS | 175 | CE | 876,000 | 240% | 3.8 |
| INFIBEAM | 40 | CE | 824,000 | 212% | 5.0 |
| RECLTD | 142 | CE | 240,000 | 208% | 1.7 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| NCC | 112 | PE | 304,000 | 1167% | 3.3 |
| TV18BRDCST | 31 | PE | 143,000 | 1000% | 0.2 |
| NTPC | 130 | PE | 398,400 | 655% | 1.1 |
| NTPC | 132 | PE | 100,800 | 320% | 2.0 |
| YESBANK | 260 | PE | 610,750 | 175% | 10.5 |
| RELCAPITAL | 180 | PE | 342,000 | 171% | 8.8 |
| MOTHERSUMI | 135 | PE | 108,300 | 153% | 1.0 |
| INDIGO | 1,400 | PE | 169,200 | 129% | 15.5 |
| KTKBANK | 130 | PE | 747,300 | 127% | 3.7 |
| JUBLFOOD | 1,400 | PE | 210,000 | 112% | 11.8 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 1,380 | CE | 15,199 | 6.7 |
| RELIANCE | 1,400 | CE | 15,005 | 3.9 |
| YESBANK | 260 | CE | 11,366 | 3.7 |
| MARUTI | 6,800 | CE | 9,045 | 23.3 |
| TCS | 2,050 | CE | 8,123 | 14.7 |
| RELIANCE | 1,360 | CE | 7,679 | 12.5 |
| RELIANCE | 1,420 | CE | 7,597 | 2.0 |
| MARUTI | 6,700 | CE | 7,414 | 45.4 |
| PNB | 100 | CE | 6,848 | 0.6 |
| MARUTI | 6,900 | CE | 6,733 | 15.1 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 1,340 | PE | 12,069 | 16.9 |
| RELIANCE | 1,360 | PE | 10,087 | 26.8 |
| MARUTI | 6,500 | PE | 6,505 | 61.6 |
| MARUTI | 6,600 | PE | 5,976 | 102.0 |
| RELIANCE | 1,300 | PE | 5,961 | 4.8 |
| RELIANCE | 1,320 | PE | 5,700 | 9.2 |
| SBIN | 300 | PE | 4,046 | 4.8 |
| YESBANK | 250 | PE | 3,906 | 4.4 |
| ICICIBANK | 390 | PE | 3,878 | 3.9 |
| MARUTI | 6,400 | PE | 3,697 | 37.0 |

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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