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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  | 11,738          | 9,144,525                           | 7,326,550                          | 12.25         | 1.34   | <b>11350</b> |
| PREVIOUS | 11,586          | 11,241,075                          | 6,396,950                          | 7.4           | 0.84   |              |
| % CHANGE | 1.31%           | -18.65%                             | 14.53%                             | -             | -      |              |

## OUTLOOK

### Nifty

- Nifty opened flat and traded in a small range before gaining in the second half.
- Nifty added 150 points to close at 11726.
- OI concentration is seen at 11800CE and 11500PE.
- Activity witnessed in 11700 strike.
- PCR OI stands at 1.34 compared to 0.84 in the previous trading session.
- Nifty to trade with a support of 11350.

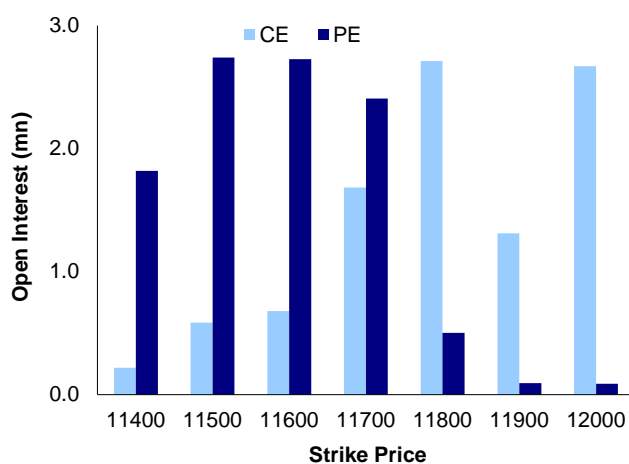
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

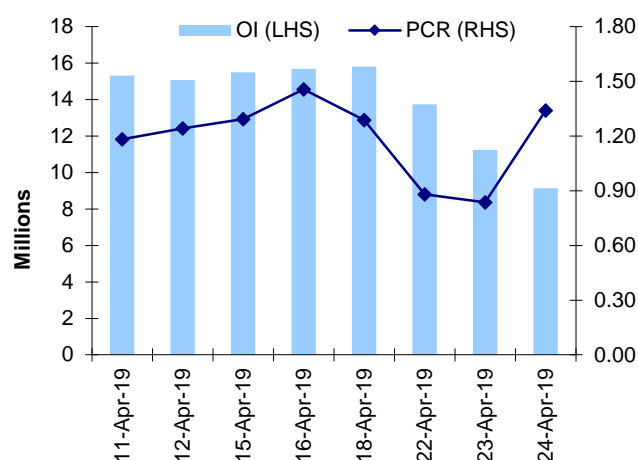
### Stocks

- **Sector:-** Oil & Gas stocks traded positive.
- Market wide open interest is seen at 363,962Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|--------|--------|-------------|---------------|
| ONGC   | 20.2%  | 44,775,000  | 3.0%          |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| GSFC       | -69.7% | 1,983,400   | 1.1%          |
| KSCL       | -67.0% | 136,500     | 3.7%          |
| RECLTD     | -66.3% | 5,268,000   | 2.4%          |
| CENTURYTEX | -65.8% | 675,000     | 2.1%          |
| CHENNPETRO | -64.4% | 248,400     | 2.7%          |
| JUSTDIAL   | -64.2% | 607,600     | 2.4%          |
| TATAGLOBAL | -63.8% | 3,134,250   | -0.3%         |
| INDIACEM   | -61.6% | 3,636,000   | 3.9%          |
| ADANIPOWER | -61.2% | 26,200,000  | 3.1%          |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL     | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| TATAMOTORS | 50,317,411          | 111,688          | 224   |
| RELIANCE   | 7,360,887           | 101,532          | 1,390 |
| YESBANK    | 38,516,951          | 90,640           | 239   |
| ULTRACEMCO | 1,985,862           | 84,812           | 4,395 |
| MARUTI     | 1,063,510           | 74,334           | 7,017 |
| ACC        | 4,505,591           | 71,667           | 1,606 |
| HDFCBANK   | 3,088,532           | 69,924           | 2,280 |
| TCS        | 3,003,071           | 65,236           | 2,183 |
| AXISBANK   | 7,825,049           | 58,510           | 753   |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| ACC        | 1,700      | CE          | 0.8        | 1,607     | 314,000     |
| TATAMOTORS | 230        | CE          | 0.5        | 224       | 4,022,000   |
| TATAMOTORS | 240        | CE          | 0.2        | 224       | 3,460,000   |
| AXISBANK   | 760        | CE          | 3.0        | 752       | 2,404,800   |
| WIPRO      | 300        | CE          | 0.2        | 293       | 3,283,200   |
| TATAMOTORS | 235        | CE          | 0.2        | 224       | 2,954,000   |
| TATAPOWER  | 75         | CE          | 0.1        | 68        | 3,744,000   |
| ICICIBANK  | 400        | CE          | 3.5        | 401       | 6,792,500   |
| TATAMOTORS | 220        | CE          | 4.6        | 224       | 2,854,000   |
| SBIN       | 340        | CE          | 0.1        | 311       | 7,968,000   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TATAMOTORS | 220        | PE          | 0.8        | 224       | 3,690,000   |
| TATAMOTORS | 200        | PE          | 0.2        | 224       | 2,402,000   |
| ICICIBANK  | 400        | PE          | 1.7        | 401       | 5,513,750   |
| AXISBANK   | 760        | PE          | 9.4        | 752       | 1,585,200   |
| MARUTI     | 6,800      | PE          | 24.4       | 7,004     | 127,800     |
| TATAMOTORS | 180        | PE          | 0.1        | 224       | 2,054,000   |
| TATAMOTORS | 210        | PE          | 0.3        | 224       | 2,046,000   |
| INFY       | 700        | PE          | 0.1        | 736       | 1,904,400   |
| TATAMOTORS | 215        | PE          | 0.4        | 224       | 1,902,000   |
| ASIANPAINT | 1,420      | PE          | 2.1        | 1,453     | 257,400     |

## SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| ACC        | 1,620      | CE          | 110,000   | 1347%      | 6.0        |
| ONGC       | 172        | CE          | 285,000   | 986%       | 0.7        |
| ACC        | 1,600      | CE          | 170,000   | 824%       | 14.9       |
| M&MFIN     | 450        | CE          | 165,000   | 371%       | 2.8        |
| IDFC       | 42         | CE          | 118,800   | 350%       | 0.8        |
| TATAMOTORS | 225        | CE          | 2,654,000 | 277%       | 1.5        |
| M&MFIN     | 460        | CE          | 153,750   | 173%       | 1.3        |
| ONGC       | 174        | CE          | 225,000   | 173%       | 0.5        |
| AMBUJACEM  | 220        | CE          | 192,500   | 166%       | 4.7        |
| ONGC       | 175        | CE          | 682,500   | 164%       | 0.3        |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL   | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|----------|------------|-------------|----------|------------|------------|
| ONGC     | 165        | PE          | 723,750  | 1279%      | 0.5        |
| TITAN    | 1,140      | PE          | 119,250  | 231%       | 3.1        |
| M&MFIN   | 420        | PE          | 145,000  | 183%       | 2.5        |
| ONGC     | 164        | PE          | 240,000  | 167%       | 0.4        |
| WIPRO    | 290        | PE          | 771,200  | 141%       | 0.5        |
| HINDALCO | 197        | PE          | 140,000  | 135%       | 0.4        |
| L&TFH    | 137        | PE          | 175,500  | 129%       | 0.8        |
| ONGC     | 162        | PE          | 408,750  | 127%       | 0.2        |
| PFC      | 117        | PE          | 421,600  | 127%       | 0.4        |
| SAIL     | 54         | PE          | 732,000  | 118%       | 0.1        |

## CALL OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE   | 1,400      | CE          | 27,223    | 5.5        |
| RELIANCE   | 1,380      | CE          | 25,538    | 15.9       |
| TATAMOTORS | 230        | CE          | 21,356    | 0.5        |
| YESBANK    | 240        | CE          | 15,205    | 2.6        |
| TATAMOTORS | 225        | CE          | 13,553    | 1.5        |
| SBIN       | 310        | CE          | 11,695    | 2.3        |
| TATAMOTORS | 220        | CE          | 9,920     | 4.6        |
| TCS        | 2,200      | CE          | 9,604     | 7.1        |
| YESBANK    | 250        | CE          | 9,066     | 0.5        |
| TATAMOTORS | 235        | CE          | 8,589     | 0.2        |

## PUT OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE   | 1,360      | PE          | 18,796    | 1.5        |
| TATAMOTORS | 220        | PE          | 15,762    | 0.8        |
| YESBANK    | 230        | PE          | 12,064    | 0.9        |
| MARUTI     | 6,800      | PE          | 9,925     | 24.4       |
| RELIANCE   | 1,340      | PE          | 9,420     | 0.8        |
| TATAMOTORS | 215        | PE          | 9,148     | 0.4        |
| MARUTI     | 6,900      | PE          | 8,709     | 44.1       |
| RELIANCE   | 1,380      | PE          | 7,886     | 4.5        |
| TATASTEEL  | 520        | PE          | 6,998     | 1.7        |
| TATAMOTORS | 210        | PE          | 6,730     | 0.3        |

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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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