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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 | 10,890 | 19,310,550 | 7,758,600 | 32.4 | 1.29 | 10500 |
| PREVIOUS | 10,718 | 13,195,650 | 8,294,000 | -10.1 | 1.92 | |
| % CHANGE | 1.61% | 46.34% | -6.46% | - | - | |

OUTLOOK

Nifty

- Nifty opened gap-up and continued to rise through the trading session.
- Nifty added 129 points to close at 10858.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10900CE and in 10700PE.
- PCR OI stands at 1.29.
- Nifty to trade with a support of 10500.

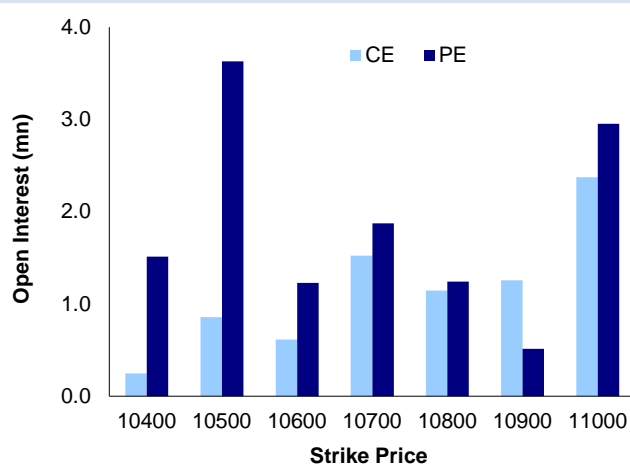
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

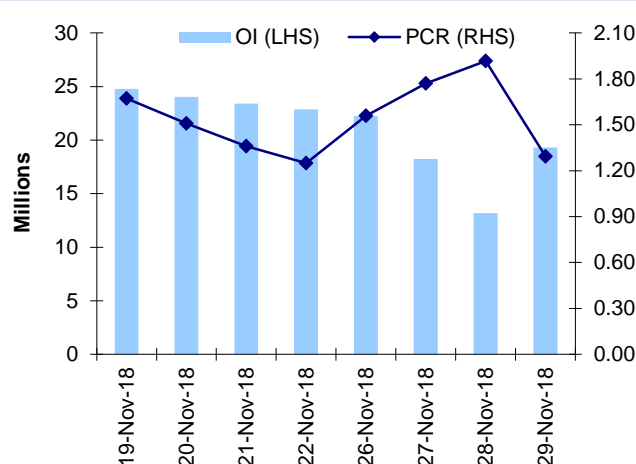
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is seen at 251,690Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| BRITANNIA | 169.9% | 2,766,000 | -49.1% |
| BAJAJFINSV | 144.6% | 592,500 | 3.3% |
| DIVISLAB | 125.3% | 2,932,400 | -1.6% |
| NESTLEIND | 124.0% | 245,350 | -0.9% |
| REPCOHOME | 86.1% | 954,900 | -4.6% |
| OIL | 85.3% | 4,534,266 | 2.0% |
| IGL | 72.5% | 3,946,250 | -2.6% |
| COALINDIA | 72.2% | 30,173,000 | -0.4% |
| ICICIPRULI | 67.2% | 3,841,500 | -0.6% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|--------|--------|-------------|---------------|
| NIL | | | |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| YESBANK | 292,043,464 | 456,875 | 160 |
| HDFCBANK | 7,977,159 | 168,778 | 2,131 |
| RELIANCE | 12,636,169 | 147,934 | 1,169 |
| ICICIBANK | 38,692,771 | 140,404 | 362 |
| AXISBANK | 19,643,832 | 123,861 | 631 |
| SBIN | 27,919,104 | 80,152 | 286 |
| TCS | 4,035,441 | 79,282 | 1,961 |
| KOTAKBANK | 6,607,241 | 78,397 | 1,213 |
| HDFC | 3,832,797 | 74,725 | 1,956 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| MARUTI | 8,000 | CE | 74.4 | 7,581 | 105,150 |
| TATAMOTORS | 200 | CE | 2.6 | 178 | 2,524,500 |
| YESBANK | 200 | CE | 5.9 | 161 | 6,865,250 |
| ZEEL | 500 | CE | 12.6 | 484 | 481,000 |
| HINDALCO | 230 | CE | 7.5 | 225 | 1,288,000 |
| YESBANK | 180 | CE | 11.1 | 161 | 6,562,500 |
| SBIN | 300 | CE | 5.4 | 288 | 3,018,000 |
| SUNPHARMA | 600 | CE | 1.3 | 487 | 1,353,000 |
| YESBANK | 220 | CE | 2.9 | 161 | 5,057,500 |
| M&M | 800 | CE | 12.7 | 777 | 391,000 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BAJAJ-AUTO | 3,000 | PE | 267.1 | 2,729 | 110,250 |
| INFY | 620 | PE | 6.9 | 663 | 1,638,000 |
| TCS | 1,780 | PE | 13.0 | 1,970 | 404,500 |
| INFY | 670 | PE | 24.3 | 663 | 1,556,400 |
| DRREDDY | 3,000 | PE | 356.0 | 2,655 | 127,250 |
| AXISBANK | 600 | PE | 11.5 | 632 | 1,257,600 |
| LT | 1,400 | PE | 21.6 | 1,429 | 217,125 |
| ONGC | 140 | PE | 5.4 | 141 | 1,237,500 |
| COALINDIA | 240 | PE | 5.0 | 246 | 631,400 |
| NTPC | 140 | PE | 4.3 | 142 | 824,000 |

SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| YESBANK | 155 | CE | 150,500 | 8500% | 21.4 |
| TATAPOWER | 76 | CE | 540,000 | 5900% | 3.3 |
| TCS | 2,060 | CE | 128,500 | 5611% | 26.6 |
| BEL | 85 | CE | 148,500 | 2900% | 4.7 |
| YESBANK | 150 | CE | 1,331,750 | 2074% | 24.6 |
| BHARATFORG | 600 | CE | 446,400 | 1591% | 9.2 |
| SBIN | 250 | CE | 225,000 | 1400% | 39.0 |
| FEDERALBNK | 87 | CE | 209,000 | 1167% | 2.9 |
| AMBUJACEM | 220 | CE | 117,500 | 1075% | 6.4 |
| IDEA | 37 | CE | 154,000 | 1000% | 3.4 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| ICICIBANK | 390 | PE | 665,500 | 7967% | 30.3 |
| KTKBANK | 150 | PE | 306,000 | 3300% | 45.9 |
| SAIL | 94 | PE | 468,000 | 1850% | 38.5 |
| RECLTD | 90 | PE | 216,000 | 1700% | 0.9 |
| SUZLON | 15 | PE | 720,000 | 1500% | 9.7 |
| RPOWER | 40 | PE | 208,000 | 1500% | 10.5 |
| SUZLON | 16 | PE | 630,000 | 1300% | 10.8 |
| SAIL | 90 | PE | 168,000 | 1300% | 34.5 |
| TV18BRDCST | 50 | PE | 110,500 | 1200% | 14.7 |
| TATAPOWER | 85 | PE | 108,000 | 1100% | 10.5 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| YESBANK | 160 | CE | 52,082 | 0.6 |
| YESBANK | 170 | CE | 36,130 | 0.1 |
| YESBANK | 165 | CE | 33,739 | 0.1 |
| RELIANCE | 1,180 | CE | 27,304 | 0.2 |
| YESBANK | 155 | CE | 18,399 | 4.8 |
| YESBANK | 175 | CE | 17,549 | 0.1 |
| YESBANK | 180 | CE | 12,549 | 0.1 |
| YESBANK | 150 | CE | 12,545 | 9.9 |
| RELIANCE | 1,160 | CE | 11,672 | 9.4 |
| SBIN | 290 | CE | 11,398 | 0.1 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| YESBANK | 150 | PE | 36,308 | 0.1 |
| YESBANK | 160 | PE | 22,941 | 0.8 |
| YESBANK | 155 | PE | 19,748 | 0.1 |
| YESBANK | 145 | PE | 14,291 | 0.1 |
| RELIANCE | 1,160 | PE | 13,778 | 0.1 |
| YESBANK | 140 | PE | 11,774 | 0.1 |
| MARUTI | 7,500 | PE | 6,338 | 0.3 |
| YESBANK | 150 | PE | 5,814 | 12.8 |
| TCS | 1,940 | PE | 5,517 | 0.4 |
| RELIANCE | 1,180 | PE | 5,092 | 9.3 |

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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