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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 | 10,908 | 22,476,600 | 5,553,000 | 48.75 | 1.27 | 10500 |
| PREVIOUS | 10,810 | 21,821,700 | 7,155,900 | 30.85 | 1.26 | |
| % CHANGE | 0.91% | 3.00% | -22.40% | - | - | |

OUTLOOK

Nifty

- Nifty opened gap-up and traded higher through the trading session.
- Nifty added 80 points to close at 10859.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 11200CE and 10800PE.
- PCR OI stands at 1.27 compared to 1.26 in the previous trading session
- Nifty to trade with a support of 10500.

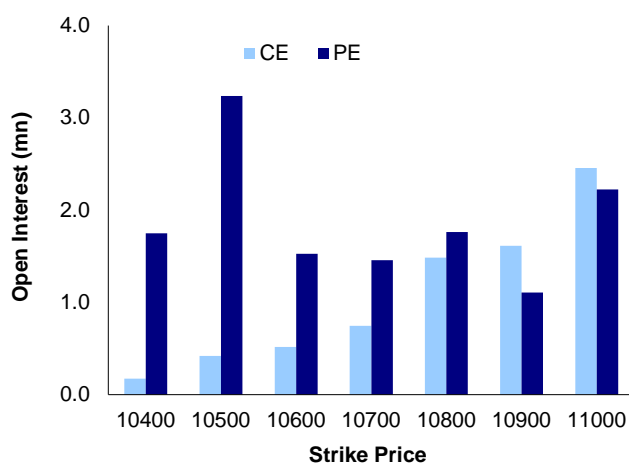
NIFTY LEVELS

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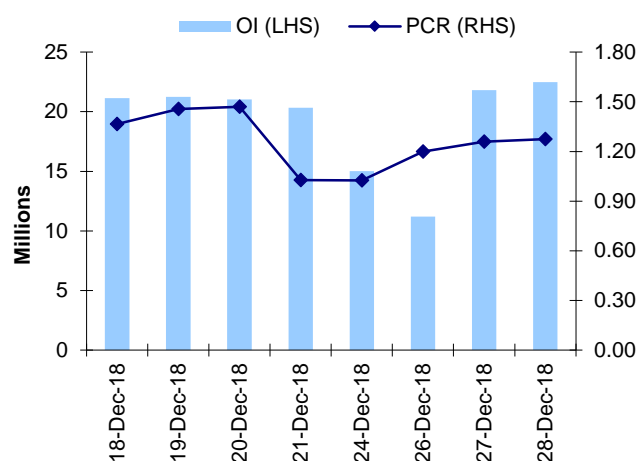
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 272,503Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| RAMCOCEM | 25.0% | 655,200 | -0.4% |
| BERGEPAIN | 17.5% | 2,068,000 | 0.5% |
| SIEMENS | 15.3% | 2,126,850 | 1.1% |
| TORNTPOWER | 12.3% | 2,244,000 | -0.1% |
| MUTHOOTFIN | 12.1% | 2,170,500 | 2.3% |
| RELINFRA | 11.0% | 9,564,100 | 3.0% |
| MRPL | 11.0% | 5,740,000 | -0.1% |
| MANAPPURAM | 10.9% | 12,606,000 | 2.7% |
| BEML | 10.5% | 1,511,300 | 1.0% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|-----------|--------|-------------|---------------|
| BPCL | -8.9% | 9,306,000 | -0.7% |
| JUSTDIAL | -3.6% | 2,287,600 | -1.0% |
| HINDPETRO | -3.6% | 12,612,600 | 1.3% |
| IOC | -3.2% | 52,094,000 | 3.2% |
| VEDL | -2.8% | 35,518,900 | 1.8% |
| INDIACEM | -2.8% | 15,480,000 | 2.3% |
| SOUTHBANK | -2.5% | 131,205,219 | 1.3% |
| ZEEL | -2.3% | 11,796,200 | 2.2% |
| LUPIN | -2.1% | 8,208,900 | 0.2% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| RELIANCE | 7,666,016 | 86,610 | 1,126 |
| TITAN | 8,067,914 | 73,705 | 923 |
| SUNPHARMA | 12,805,576 | 54,259 | 425 |
| HDFCBANK | 2,353,903 | 50,020 | 2,123 |
| YESBANK | 27,142,501 | 49,387 | 181 |
| HDFC | 2,384,400 | 47,251 | 1,980 |
| ICICIBANK | 13,004,606 | 46,945 | 361 |
| MARUTI | 616,845 | 46,443 | 7,506 |
| TCS | 2,239,130 | 42,708 | 1,896 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| GAIL | 370 | CE | 6.7 | 355 | 666,750 |
| HINDALCO | 240 | CE | 3.5 | 225 | 1,648,500 |
| MARUTI | 8,000 | CE | 75.6 | 7,559 | 128,250 |
| DRREDDY | 3,000 | CE | 8.0 | 2,640 | 185,750 |
| TCS | 2,200 | CE | 5.6 | 1,907 | 500,000 |
| COALINDIA | 260 | CE | 1.5 | 239 | 1,168,200 |
| TATAMOTORS | 200 | CE | 1.1 | 172 | 2,160,000 |
| BHEL | 75 | CE | 1.9 | 72 | 1,620,000 |
| BHEL | 80 | CE | 0.8 | 72 | 1,605,000 |
| COALINDIA | 250 | CE | 3.3 | 239 | 1,051,600 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TCS | 1,700 | PE | 10.7 | 1,907 | 1,041,500 |
| BAJAJ-AUTO | 3,000 | PE | 269.0 | 2,738 | 101,250 |
| HINDALCO | 210 | PE | 3.6 | 225 | 1,158,500 |
| ICICIBANK | 350 | PE | 6.3 | 363 | 3,008,500 |
| ITC | 260 | PE | 0.8 | 284 | 2,049,600 |
| HEROMOTOCO | 3,000 | PE | 46.1 | 3,141 | 35,600 |
| BANKBARODA | 130 | PE | 12.3 | 119 | 1,312,000 |
| IDEA | 40 | PE | 3.2 | 38 | 3,156,000 |
| KOTAKBANK | 1,200 | PE | 28.9 | 1,249 | 236,800 |
| LUPIN | 720 | PE | 2.0 | 845 | 178,500 |

SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| SAIL | 63 | CE | 1,212,000 | 10000% | 0.4 |
| RELCAPITAL | 270 | CE | 240,000 | 5233% | 2.7 |
| PETRONET | 240 | CE | 1,164,000 | 1587% | 2.7 |
| MOTHERSUMI | 185 | CE | 179,550 | 1475% | 1.8 |
| ICICIBANK | 385 | CE | 844,250 | 1435% | 3.6 |
| WOCKPHARMA | 600 | CE | 172,800 | 1377% | 9.1 |
| OIL | 170 | CE | 214,137 | 1160% | 7.6 |
| RELINFRA | 370 | CE | 109,200 | 1100% | 2.1 |
| HINDALCO | 245 | CE | 164,500 | 1075% | 2.4 |
| DLF | 205 | CE | 273,000 | 1067% | 1.8 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|-----------|------------|-------------|----------|------------|------------|
| SYNDIBANK | 29 | PE | 300,000 | 1900% | 1.5 |
| SYNDIBANK | 40 | PE | 180,000 | 1100% | 2.3 |
| RPOWER | 32 | PE | 352,000 | 1000% | 3.3 |
| ASHOKLEY | 85 | PE | 156,000 | 875% | 0.4 |
| NHPC | 25 | PE | 243,000 | 800% | 0.3 |
| SAIL | 54 | PE | 288,000 | 700% | 2.2 |
| UNIONBANK | 85 | PE | 406,000 | 480% | 3.6 |
| SUNTV | 600 | PE | 122,000 | 408% | 18.4 |
| HINDALCO | 205 | PE | 122,500 | 400% | 2.5 |
| ONGC | 130 | PE | 232,500 | 377% | 0.8 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE | 1,140 | CE | 4,619 | 31.0 |
| RELIANCE | 1,160 | CE | 4,389 | 22.7 |
| MARUTI | 8,000 | CE | 3,212 | 75.6 |
| RELIANCE | 1,200 | CE | 3,092 | 11.4 |
| YESBANK | 200 | CE | 2,502 | 7.3 |
| RELIANCE | 1,180 | CE | 2,479 | 16.3 |
| SUNPHARMA | 450 | CE | 1,888 | 8.5 |
| SUNPHARMA | 430 | CE | 1,793 | 16.0 |
| RELCAPITAL | 230 | CE | 1,777 | 13.3 |
| SUNPHARMA | 440 | CE | 1,737 | 11.9 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 1,100 | PE | 2,959 | 20.3 |
| RELIANCE | 1,120 | PE | 2,360 | 28.1 |
| RELIANCE | 1,080 | PE | 1,903 | 14.3 |
| MARUTI | 7,200 | PE | 1,366 | 98.7 |
| RELIANCE | 1,060 | PE | 1,308 | 10.0 |
| SUNPHARMA | 400 | PE | 1,246 | 6.9 |
| SUNPHARMA | 420 | PE | 1,166 | 13.8 |
| ICICIBANK | 350 | PE | 1,159 | 6.3 |
| MARUTI | 7,500 | PE | 1,052 | 198.9 |
| YESBANK | 170 | PE | 1,017 | 7.9 |

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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