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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

| | NIFTY FUTURE | OI (NO OF SHARES) | VOLUME (NO OF SHARES) | BASIS (Rs) | PCR OI | TREND |
|----------|-----------------|----------------------|--------------------------|---------------|--------|--------------|
| CURRENT | 18,875 | 12,413,300 | 6,890,300 | 116.5 | 1.45 | 18075 |
| PREVIOUS | 18,734 | 12,011,950 | 5,652,900 | 115.6 | 1.40 | |
| % CHANGE | 0.75% | 3.34% | 21.89% | - | - | |

OUTLOOK

Nifty

- Nifty opened flat and continued to gain through the day.
- Nifty added 140 points to close at 18758.
- OI concentration seen in 19000CE and 18000PE.
- Activity witnessed in 18700 strike.
- PCR OI stands at 1.45 compared to 1.40 in the previous trading session.
- Nifty to trade with a support of 18075.

NIFTY LEVELS

18075 18165 18266 18350 18515 18685

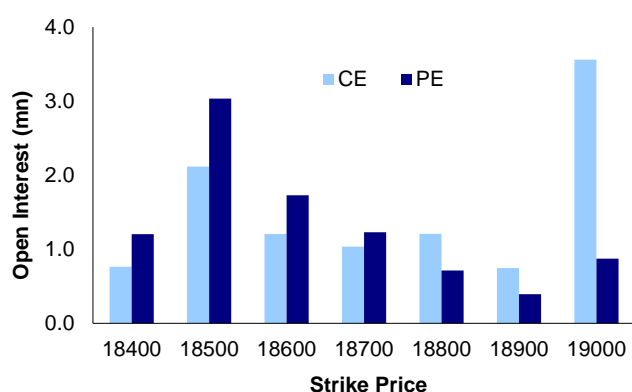
Stocks

- **Sector:** Most sectors traded in green.
- Market wide open interest is 1,338,481Cr.

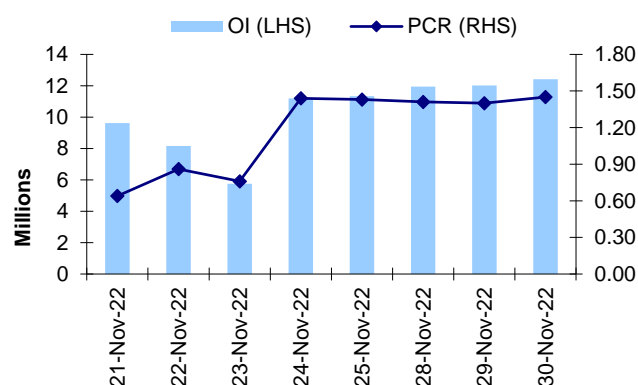
Recommendations

- DERIVATIVES POSITIONAL – SELL NSEFUT IBULHSGFIN DEC @ 143.10 SL 150 TGT 135,130
- DERIVATIVES POSITIONAL – SELL NSEFUT HEROMOTOCO DEC @ 2822.80,2900 SL 3000 TGT 2500,2400

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| TVSMOTOR | 50.4% | 7,991,900 | 0.8% |
| CANBK | 15.4% | 43,613,100 | -2.2% |
| ABB | 14.9% | 1,903,750 | -0.5% |
| VOLTAS | 13.7% | 7,311,500 | -0.8% |
| ASHOKLEY | 10.0% | 76,810,000 | 0.2% |
| SRTRANSFIN | 8.9% | 5,914,800 | 6.3% |
| CROMPTON | 8.5% | 3,912,000 | -0.6% |
| GUJGASLTD | 7.0% | 4,576,250 | 0.0% |
| TATACOMM | 6.2% | 3,004,500 | 2.0% |
| LTI | 5.4% | 1,559,700 | -1.5% |
| UBL | 5.4% | 956,800 | 0.4% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| IGL | -12.9% | 8,958,125 | 2.1% |
| BAJAJ-AUTO | -10.1% | 1,120,750 | 2.5% |
| MARICO | -7.6% | 8,254,800 | 1.0% |
| ICICIPRULI | -7.1% | 17,557,500 | 1.1% |
| HINDUNILVR | -6.9% | 6,885,000 | 1.9% |
| BSOFT | -6.8% | 8,415,100 | 3.3% |
| ICICIGI | -6.6% | 4,271,250 | 3.0% |
| CUMMINSIND | -6.2% | 1,848,000 | 3.1% |
| RBLBANK | -6.1% | 47,635,000 | 0.4% |
| DALBHARAT | -5.9% | 1,259,000 | 3.1% |
| PNB | -5.7% | 241,968,000 | -2.3% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| INDHOTEL | 116,361,726 | 374,270 | 322 |
| RELIANCE | 12,075,137 | 329,300 | 2,731 |
| ICICIBANK | 20,858,573 | 198,078 | 953 |
| ABB | 6,409,415 | 192,511 | 3,001 |
| HDFC | 5,491,305 | 147,507 | 2,693 |
| HDFCBANK | 7,592,403 | 121,763 | 1,608 |
| TCS | 3,410,702 | 115,767 | 3,391 |
| HINDUNILVR | 3,698,270 | 98,593 | 2,684 |
| M&M | 7,536,690 | 97,433 | 1,306 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| GAIL | 95 | CE | 2.9 | 95 | 7,045,500 |
| IOC | 80 | CE | 1.1 | 77 | 10,705,500 |
| COALINDIA | 230 | CE | 6.2 | 229 | 4,027,800 |
| TECHM | 1,100 | CE | 25.6 | 1,086 | 1,599,600 |
| ITC | 350 | CE | 5.0 | 343 | 9,300,800 |
| BAJAJ-AUTO | 3,800 | CE | 70.5 | 3,771 | 126,250 |
| LT | 2,100 | CE | 45.2 | 2,092 | 900,900 |
| ONGC | 140 | CE | 5.2 | 142 | 4,192,650 |
| HINDALCO | 450 | CE | 17.3 | 453 | 2,163,975 |
| MARUTI | 9,000 | CE | 242.4 | 9,033 | 311,800 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BAJAJ-AUTO | 3,600 | PE | 26.1 | 3,771 | 133,500 |
| HINDUNILVR | 2,600 | PE | 20.0 | 2,698 | 567,000 |
| BANKBARODA | 160 | PE | 2.8 | 168 | 7,119,450 |
| HINDUNILVR | 2,500 | PE | 6.7 | 2,698 | 481,500 |
| BAJAJ-AUTO | 3,700 | PE | 52.4 | 3,771 | 75,750 |
| MARUTI | 9,000 | PE | 209.7 | 9,033 | 201,100 |
| HEROMOTOCO | 2,800 | PE | 44.0 | 2,851 | 168,600 |
| LUPIN | 750 | PE | 13.2 | 770 | 398,650 |
| MARUTI | 8,500 | PE | 54.3 | 9,033 | 183,600 |
| SBIN | 600 | PE | 12.2 | 605 | 3,472,500 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| NATIONALUM | 91 | CE | 446,250 | 10400% | 0.2 |
| TATASTEEL | 127 | CE | 386,750 | 9000% | 0.3 |
| NATIONALUM | 86 | CE | 102,000 | 2300% | 0.6 |
| PETRONET | 225 | CE | 117,000 | 680% | 1.6 |
| IGL | 495 | CE | 180,125 | 524% | 3.1 |
| COFORGE | 4,100 | CE | 116,400 | 411% | 122.2 |
| HINDCOPPER | 122 | CE | 743,900 | 409% | 3.1 |
| ZEEL | 295 | CE | 1,236,000 | 402% | 2.1 |
| FEDERALBNK | 146 | CE | 120,000 | 380% | 0.7 |
| IOC | 91 | CE | 224,250 | 360% | 0.1 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| GMRINFRA | 45 | PE | 2,722,500 | 12000% | 2.9 |
| BEL | 99 | PE | 228,000 | 1233% | 1.1 |
| JSWSTEEL | 740 | PE | 429,300 | 293% | 18.0 |
| BEL | 98 | PE | 279,300 | 277% | 1.0 |
| GMRINFRA | 43 | PE | 2,092,500 | 272% | 1.8 |
| GMRINFRA | 42 | PE | 3,577,500 | 270% | 1.3 |
| MOTHERSON | 75 | PE | 1,363,500 | 267% | 3.0 |
| JINDALSTEL | 540 | PE | 125,000 | 257% | 19.6 |
| HAVELLS | 1,240 | PE | 146,000 | 256% | 27.5 |
| M&M | 1,280 | PE | 340,900 | 253% | 18.0 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE | 2,800 | CE | 31,598 | 37.8 |
| RELIANCE | 2,700 | CE | 17,174 | 85.7 |
| RELIANCE | 2,740 | CE | 15,316 | 63.8 |
| RELIANCE | 2,720 | CE | 14,193 | 74.0 |
| HINDALCO | 450 | CE | 13,924 | 17.3 |
| ASIANPAINT | 3,200 | CE | 12,373 | 73.3 |
| TCS | 3,400 | CE | 10,700 | 75.9 |
| TATASTEEL | 110 | CE | 10,582 | 3.0 |
| RELIANCE | 2,900 | CE | 10,108 | 14.6 |
| RELIANCE | 2,760 | CE | 10,017 | 53.8 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| RELIANCE | 2,700 | PE | 12,813 | 40.7 |
| RELIANCE | 2,720 | PE | 8,212 | 49.0 |
| RELIANCE | 2,600 | PE | 7,551 | 15.1 |
| MARUTI | 8,900 | PE | 5,553 | 165.7 |
| RELIANCE | 2,740 | PE | 5,336 | 57.3 |
| TCS | 3,400 | PE | 4,951 | 58.7 |
| SBIN | 600 | PE | 4,790 | 12.2 |
| HDFCBANK | 1,600 | PE | 4,644 | 22.2 |
| INFY | 1,600 | PE | 4,507 | 20.1 |
| HDFCBANK | 1,580 | PE | 4,173 | 15.6 |

RATING SCALE (PRIVATE CLIENT GROUP)

- 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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