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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 | 15,909 | 1,04,53,950 | 52,97,850 | 24 | 1.49 | 15500 |
| PREVIOUS | 15,777 | 94,19,800 | 72,49,900 | 14.25 | 1.28 | |
| % CHANGE | 0.84% | 10.98% | -26.93% | - | - | |

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 122 points to close at 15885.
- OI concentration seen in 15800CE and 15000PE
- Addition witnessed in 15900CE and 15000PE.
- PCR OI stands at 1.49 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 15500.

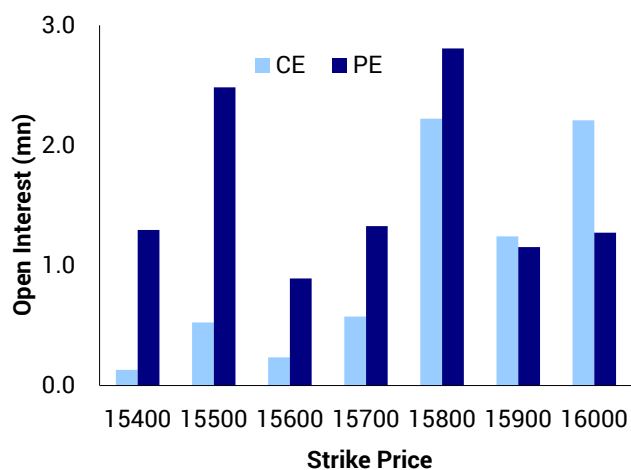
NIFTY LEVELS

15344 15500 15631 15776 15930 16059

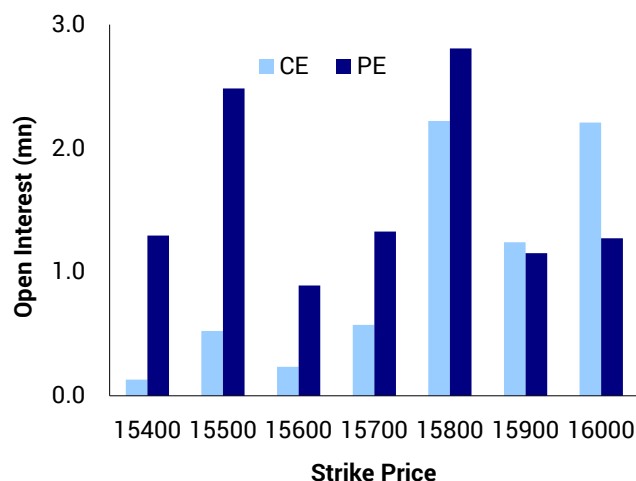
Stocks

- **Sector:-** Realty stocks traded positive
- Market wide-open interest is 692,301Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|--------------|---------------|
| ASTRAL | 136.1% | 2,48,050 | 4.7% |
| STAR | 53.8% | 2,85,525 | -1.0% |
| DABUR | 29.5% | 1,28,17,500 | -0.3% |
| PVR | 19.1% | 16,45,501 | 1.3% |
| VOLTAS | 18.1% | 37,63,000 | -0.5% |
| TRENT | 16.6% | 12,24,525 | 3.7% |
| ICICIGI | 15.3% | 15,41,900 | -1.4% |
| GODREJPROP | 15.2% | 19,40,900 | 3.5% |
| TATAPOWER | 12.5% | 13,88,54,250 | 6.8% |
| EXIDEIND | 12.3% | 1,80,64,800 | -1.5% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| BRITANNIA | -11.0% | 17,17,200 | 2.4% |
| SUNPHARMA | -7.8% | 4,10,10,200 | 0.1% |
| LTI | -6.2% | 7,40,100 | 0.4% |
| LALPATHLAB | -5.9% | 4,82,500 | 4.6% |
| ABFRL | -4.8% | 1,07,90,000 | 0.1% |
| SUNTV | -4.6% | 1,45,17,000 | -1.1% |
| LUPIN | -4.6% | 65,96,850 | 1.5% |
| MPHASIS | -4.5% | 8,53,775 | 1.0% |
| IRCTC | -4.2% | 18,01,150 | 5.9% |
| ESCORTS | -4.0% | 41,45,350 | 1.3% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|-----------|---------------------|------------------|-------|
| SUNPHARMA | 1,86,61,462 | 1,45,247 | 775 |
| TATASTEEL | 97,68,920 | 1,38,582 | 1,410 |
| TATAPOWER | 10,23,55,625 | 1,33,933 | 133 |
| HDFC | 50,09,133 | 1,23,124 | 2,462 |
| RELIANCE | 50,41,934 | 1,04,240 | 2,073 |
| HDFCBANK | 66,29,393 | 94,527 | 1,423 |
| TCS | 26,08,669 | 83,465 | 3,219 |
| SBIN | 1,69,26,025 | 73,565 | 435 |
| DLF | 2,06,14,630 | 72,082 | 352 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| DRREDDY | 5,000 | CE | 51.1 | 4,725 | 7,40,375 |
| NTPC | 120 | CE | 2.0 | 118 | 104,42,400 |
| ONGC | 120 | CE | 2.6 | 117 | 72,53,400 |
| ITC | 220 | CE | 1.5 | 208 | 231,42,400 |
| IOC | 110 | CE | 1.3 | 104 | 84,63,000 |
| ITC | 210 | CE | 3.6 | 208 | 203,80,800 |
| IBULHSGFIN | 300 | CE | 13.8 | 288 | 41,60,200 |
| BAJAJ-AUTO | 4,000 | CE | 39.8 | 3,858 | 2,03,000 |
| INDUSINDBK | 1,000 | CE | 27.5 | 985 | 17,07,300 |
| HDFCBANK | 1,500 | CE | 9.0 | 1,429 | 32,52,150 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| BPCL | 450 | PE | 6.8 | 460 | 26,82,000 |
| TCS | 3,200 | PE | 39.9 | 3,233 | 5,99,700 |
| DRREDDY | 4,500 | PE | 59.2 | 4,725 | 2,10,875 |
| ITC | 200 | PE | 1.3 | 208 | 90,65,600 |
| MARUTI | 7,000 | PE | 133.1 | 7,063 | 1,55,500 |
| TATAPOWER | 120 | PE | 1.4 | 134 | 78,16,500 |
| SBIN | 400 | PE | 3.7 | 436 | 48,91,500 |
| HDFC | 2,300 | PE | 7.8 | 2,469 | 6,96,600 |
| DRREDDY | 4,600 | PE | 86.6 | 4,725 | 1,76,875 |
| HDFCBANK | 1,400 | PE | 16.2 | 1,429 | 14,34,950 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| CONCOR | 750 | CE | 1,78,182 | 5600% | 7.5 |
| PIIND | 3,500 | CE | 1,03,250 | 4489% | 69.0 |
| PFC | 157 | CE | 2,04,600 | 3200% | 0.6 |
| GODREJPROP | 1,800 | CE | 1,47,550 | 3143% | 32.5 |
| UPL | 790 | CE | 2,75,600 | 2929% | 29.5 |
| RECLTD | 175 | CE | 1,62,000 | 2600% | 1.1 |
| GUJGASLTD | 760 | CE | 1,47,500 | 1867% | 29.8 |
| MARICO | 610 | CE | 1,14,000 | 1800% | 1.1 |
| TATAPOWER | 142 | CE | 15,25,500 | 1229% | 3.4 |
| CHOLAFIN | 580 | CE | 1,36,250 | 990% | 6.4 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| POWERGRID | 160 | PE | 1,65,323 | 3000% | 0.8 |
| TATAPOWER | 140 | PE | 2,02,500 | 2900% | 10.2 |
| VEDL | 315 | PE | 3,62,700 | 2825% | 12.9 |
| CHOLAFIN | 520 | PE | 4,12,500 | 2257% | 18.1 |
| CHOLAFIN | 510 | PE | 2,13,750 | 2038% | 13.9 |
| AMBUJACEM | 420 | PE | 2,64,000 | 1660% | 12.6 |
| TATAPOWER | 132 | PE | 6,21,000 | 1433% | 5.6 |
| FEDERALBNK | 81 | PE | 1,30,000 | 1200% | 0.9 |
| RECLTD | 142 | PE | 1,14,000 | 850% | 1.2 |
| IDFCFIRSTB | 42 | PE | 2,47,000 | 767% | 0.3 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| HDFC | 2,500 | CE | 33,519 | 40.5 |
| RELIANCE | 2,100 | CE | 22,613 | 32.4 |
| IRCTC | 2,500 | CE | 19,657 | 89.2 |
| TATAPOWER | 130 | CE | 13,627 | 8.6 |
| TATAPOWER | 140 | CE | 12,838 | 4.2 |
| HDFC | 2,450 | CE | 12,243 | 63.5 |
| BRITANNIA | 3,500 | CE | 11,983 | 73.1 |
| RELIANCE | 2,060 | CE | 11,384 | 50.7 |
| HDFC | 2,600 | CE | 11,345 | 13.7 |
| HDFC | 2,550 | CE | 10,894 | 24.1 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| HDFC | 2,400 | PE | 9,646 | 25.0 |
| RELIANCE | 2,000 | PE | 7,950 | 12.9 |
| HDFC | 2,450 | PE | 6,835 | 43.4 |
| HDFC | 2,300 | PE | 5,064 | 7.8 |
| RELIANCE | 2,060 | PE | 4,990 | 33.0 |
| RELIANCE | 2,040 | PE | 4,363 | 24.8 |
| TATASTEEL | 1,400 | PE | 4,204 | 49.2 |
| HDFC | 2,350 | PE | 4,095 | 14.2 |
| HDFC | 2,500 | PE | 4,091 | 70.2 |
| RELIANCE | 1,960 | PE | 3,970 | 6.6 |

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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