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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 | 15,837 | 95,40,300 | 52,55,750 | 19.45 | 1.35 | 15290 |
| PREVIOUS | 15,858 | 93,32,200 | 52,08,650 | 24.1 | 1.32 | |
| % CHANGE | -0.13% | 2.23% | 0.90% | - | - | |

OUTLOOK

Nifty

- Nifty opened positive and gained before giving up all its gains in the last hour.
- Nifty lost 16 points to close at 15818.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15500PE and Reduction in 15700CE.
- PCR OI stands at 1.35 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 15290.

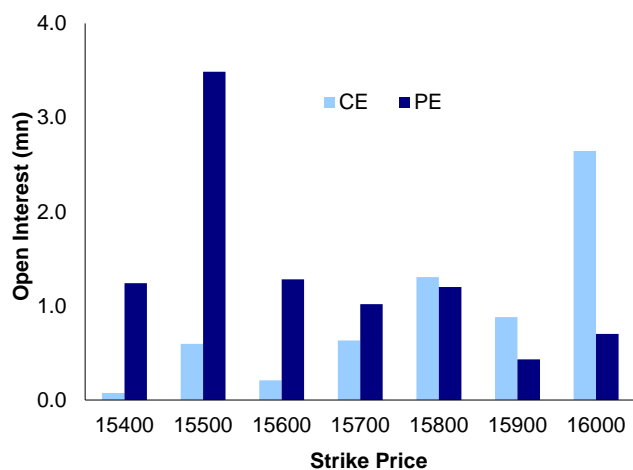
NIFTY LEVELS

15290 15449 15556 15669 15794 15902

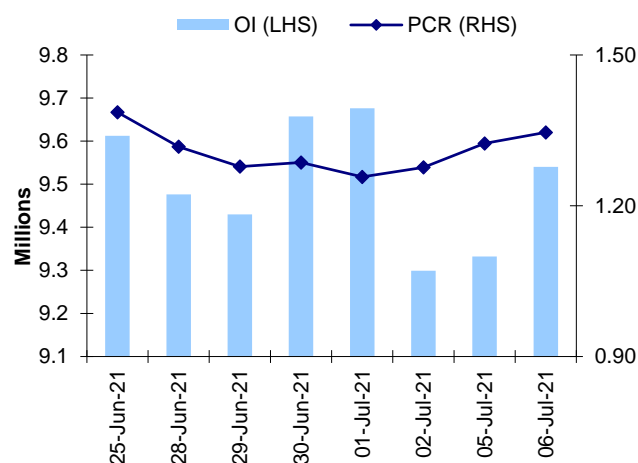
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 717,214Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|--------------|---------------|
| NMDC | 32.8% | 10,72,20,100 | -3.3% |
| BAJFINANCE | 15.7% | 39,91,750 | 2.1% |
| BIOCON | 14.7% | 1,68,56,700 | -3.6% |
| TATAMOTORS | 14.6% | 10,53,55,950 | -8.4% |
| AMBUJACEM | 13.9% | 1,88,58,000 | 3.4% |
| LALPATHLAB | 13.7% | 5,36,500 | 3.4% |
| BAJAJ-AUTO | 11.7% | 17,23,500 | -0.1% |
| ALKEM | 10.1% | 5,57,600 | 2.1% |
| ACC | 9.3% | 28,80,000 | 2.0% |
| AARTIIND | 8.5% | 32,70,800 | -1.4% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| MUTHOOTFIN | -19.3% | 33,09,000 | -1.5% |
| GODREJCP | -10.9% | 45,07,000 | 4.2% |
| TRENT | -10.9% | 8,92,475 | 0.0% |
| AUBANK | -10.3% | 32,10,000 | 8.1% |
| KOTAKBANK | -9.0% | 2,02,76,400 | 1.4% |
| CHOLAFIN | -7.9% | 95,45,000 | 0.4% |
| PAGEIND | -7.7% | 62,970 | 0.1% |
| IBULHSGFIN | -7.4% | 3,26,24,400 | -3.7% |
| BEL | -6.3% | 2,61,89,600 | 1.0% |
| TATACHEM | -5.9% | 85,36,000 | -1.7% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| TATAMOTORS | 16,40,83,830 | 5,42,284 | 317 |
| HDFCBANK | 88,34,516 | 1,34,908 | 1,535 |
| ADANIENT | 94,85,434 | 1,34,537 | 1,415 |
| TATASTEEL | 91,46,835 | 1,06,575 | 1,167 |
| RELIANCE | 46,47,361 | 99,302 | 2,125 |
| SBIN | 2,01,95,278 | 87,536 | 430 |
| TCS | 21,59,420 | 70,943 | 3,262 |
| KOTAKBANK | 36,92,222 | 64,589 | 1,755 |
| ICICIBANK | 92,09,891 | 59,978 | 650 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| NTPC | 120 | CE | 1.7 | 117 | 225,03,600 |
| M&M | 800 | CE | 12.0 | 776 | 27,57,300 |
| ONGC | 130 | CE | 1.6 | 122 | 157,54,200 |
| HEROMOTOCO | 3,000 | CE | 36.9 | 2,899 | 9,23,100 |
| HINDALCO | 390 | CE | 9.9 | 386 | 58,69,500 |
| ONGC | 125 | CE | 2.8 | 122 | 138,13,800 |
| COALINDIA | 150 | CE | 3.3 | 148 | 105,71,400 |
| MARUTI | 8,000 | CE | 48.6 | 7,539 | 3,45,000 |
| TCS | 3,400 | CE | 44.9 | 3,272 | 16,20,900 |
| RELIANCE | 2,200 | CE | 28.5 | 2,130 | 69,14,500 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TCS | 3,200 | PE | 56.6 | 3,272 | 10,69,800 |
| ITC | 200 | PE | 2.2 | 204 | 1,38,62,400 |
| HDFCBANK | 1,500 | PE | 12.3 | 1,540 | 21,13,650 |
| MARUTI | 7,000 | PE | 39.0 | 7,539 | 1,40,400 |
| TCS | 3,300 | PE | 107.2 | 3,272 | 6,45,000 |
| TCS | 3,000 | PE | 11.3 | 3,272 | 6,33,900 |
| RELIANCE | 2,100 | PE | 35.6 | 2,130 | 27,38,000 |
| TCS | 3,100 | PE | 27.5 | 3,272 | 5,59,500 |
| TATAMOTORS | 300 | PE | 9.8 | 317 | 61,78,800 |
| KOTAKBANK | 1,700 | PE | 16.0 | 1,758 | 12,18,000 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| NMDC | 172 | CE | 9,71,500 | 14400% | 4.4 |
| TATAMOTORS | 315 | CE | 8,15,100 | 14200% | 17.6 |
| AUBANK | 1,160 | CE | 1,11,500 | 11050% | 25.1 |
| MANAPPURAM | 182 | CE | 2,04,000 | 3300% | 3.8 |
| TCS | 3,280 | CE | 1,10,400 | 2065% | 88.8 |
| TATAMOTORS | 320 | CE | 74,32,800 | 1906% | 15.3 |
| NMDC | 165 | CE | 7,63,800 | 1800% | 8.2 |
| BIOCON | 395 | CE | 2,16,200 | 1780% | 8.6 |
| TATAMOTORS | 325 | CE | 15,64,650 | 1515% | 13.2 |
| TATAMOTORS | 310 | CE | 8,32,200 | 1360% | 20.4 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| TATAMOTORS | 295 | PE | 2,90,700 | 5000% | 8.2 |
| AUBANK | 1,100 | PE | 1,63,500 | 1824% | 33.1 |
| AMBUJACEM | 360 | PE | 1,32,000 | 1367% | 13.3 |
| NMDC | 167 | PE | 5,62,800 | 950% | 3.8 |
| TATAMOTORS | 285 | PE | 2,73,600 | 860% | 5.9 |
| TATAMOTORS | 240 | PE | 2,02,350 | 689% | 1.2 |
| AMBUJACEM | 335 | PE | 1,35,000 | 650% | 3.2 |
| TATAMOTORS | 270 | PE | 15,78,900 | 496% | 3.5 |
| TATAMOTORS | 250 | PE | 10,63,050 | 457% | 1.7 |
| TATAMOTORS | 260 | PE | 8,80,650 | 398% | 2.4 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| TATAMOTORS | 350 | CE | 27,898 | 5.5 |
| TATAMOTORS | 360 | CE | 26,194 | 3.9 |
| BAJFINANCE | 6,500 | CE | 25,275 | 105.9 |
| BAJFINANCE | 6,200 | CE | 19,377 | 216.8 |
| BAJFINANCE | 6,300 | CE | 18,356 | 174.4 |
| RELIANCE | 2,200 | CE | 17,994 | 28.5 |
| TATAMOTORS | 340 | CE | 16,713 | 7.8 |
| HDFCBANK | 1,540 | CE | 15,913 | 29.3 |
| BAJFINANCE | 6,400 | CE | 15,049 | 134.1 |
| ULTRACEMCO | 7,000 | CE | 13,804 | 152.3 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| TATAMOTORS | 300 | PE | 19,466 | 9.8 |
| TATAMOTORS | 320 | PE | 13,675 | 18.1 |
| TATAMOTORS | 310 | PE | 11,887 | 13.4 |
| TATAMOTORS | 330 | PE | 11,277 | 23.5 |
| HDFCBANK | 1,500 | PE | 9,206 | 12.3 |
| TATAMOTORS | 340 | PE | 8,913 | 30.4 |
| BAJFINANCE | 6,000 | PE | 7,914 | 107.4 |
| RELIANCE | 2,100 | PE | 7,842 | 35.6 |
| RELIANCE | 2,000 | PE | 7,743 | 9.1 |
| TATAMOTORS | 290 | PE | 6,360 | 7.0 |

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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