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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 | 15,843 | 91,75,550 | 1,08,11,500 | 0.6 | 1.01 | 16410 |
| PREVIOUS | 15,787 | 92,01,950 | 1,60,65,750 | 4.6 | 1.05 | |
| % CHANGE | 0.35% | -0.29% | -32.70% | - | - | |

OUTLOOK

Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty added 60 points to close at 15842.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 16000CE and Reduction in 16100PE.
- PCR OI stands at 1.01 compared to 1.05 in the previous trading session.
- Nifty to trade with a resistance at 16410.

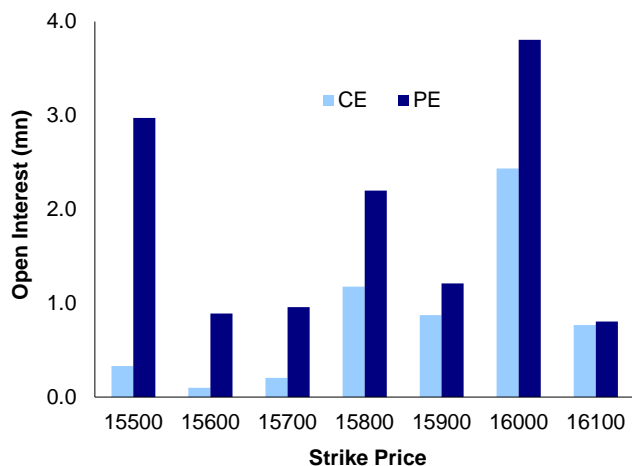
NIFTY LEVELS

15555 15736 15907 16099 16282 16410

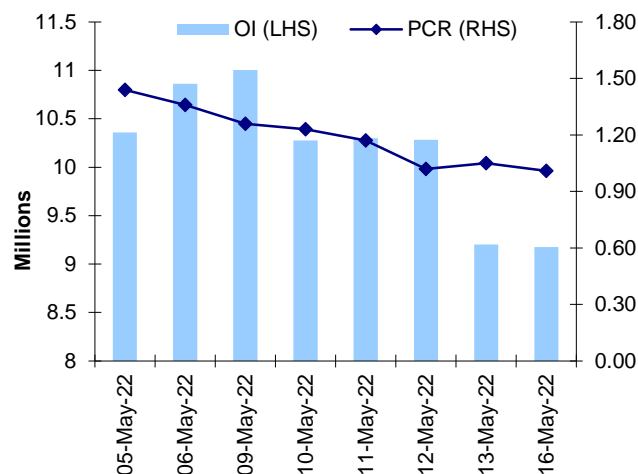
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 952,443Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| HONAUT | 42.8% | 14,655 | -5.7% |
| LALPATHLAB | 23.3% | 10,62,250 | -3.5% |
| METROPOLIS | 21.0% | 4,55,800 | -3.5% |
| BAJAJFINSV | 14.1% | 8,52,800 | 0.4% |
| ACC | 13.1% | 27,07,500 | 3.9% |
| EICHERMOT | 11.8% | 35,99,750 | 7.6% |
| ABFRL | 11.7% | 1,22,77,200 | 2.8% |
| IPCALAB | 8.1% | 7,89,400 | 0.8% |
| CHAMBLFERT | 7.5% | 21,18,000 | -1.6% |
| BHARATFORG | 6.3% | 59,65,750 | 5.1% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| GNFC | -8.6% | 54,06,700 | 0.8% |
| APOLLOTYRE | -8.3% | 1,11,78,000 | 4.8% |
| BALKRISIND | -7.6% | 12,23,600 | 8.6% |
| ESCORTS | -6.8% | 33,35,750 | 6.1% |
| ABB | -5.8% | 3,30,500 | -1.7% |
| AMBUJACEM | -5.5% | 4,67,43,000 | 2.5% |
| AARTIIND | -4.0% | 30,91,450 | 0.9% |
| JKCEMENT | -3.9% | 2,51,475 | 3.8% |
| INDIACEM | -3.8% | 1,35,66,200 | 6.1% |
| BEL | -3.8% | 3,05,17,800 | 3.7% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| AMBUJACEM | 5,04,59,752 | 1,86,211 | 368 |
| RELIANCE | 62,01,594 | 1,51,584 | 2,427 |
| SBIN | 2,79,40,958 | 1,27,111 | 455 |
| TATAMOTORS | 2,49,38,704 | 1,00,636 | 405 |
| ACC | 33,04,245 | 73,526 | 2,196 |
| TATASTEEL | 62,66,527 | 69,777 | 1,104 |
| HDFCBANK | 49,02,178 | 63,783 | 1,305 |
| ICICIBANK | 90,25,623 | 61,762 | 683 |
| KOTAKBANK | 30,39,181 | 54,899 | 1,813 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| ONGC | 170 | CE | 0.5 | 154 | 1,30,24,550 |
| SBIN | 500 | CE | 1.3 | 449 | 1,28,20,500 |
| NTPC | 160 | CE | 0.5 | 148 | 1,72,59,600 |
| MARUTI | 8,000 | CE | 12.6 | 7,244 | 5,41,600 |
| ONGC | 165 | CE | 0.9 | 154 | 84,46,900 |
| COALINDIA | 190 | CE | 0.5 | 172 | 66,15,000 |
| TATAPOWER | 250 | CE | 1.0 | 227 | 1,30,37,625 |
| ITC | 265 | CE | 1.4 | 250 | 1,33,28,000 |
| ITC | 270 | CE | 1.0 | 250 | 1,28,35,200 |
| TATAMOTORS | 450 | CE | 1.7 | 406 | 98,15,400 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| AMBUJACEM | 350 | PE | 1.3 | 369 | 42,88,500 |
| ACC | 2,200 | PE | 41.7 | 2,202 | 2,42,750 |
| TATAMOTORS | 400 | PE | 8.7 | 406 | 59,53,650 |
| ACC | 2,100 | PE | 10.9 | 2,202 | 2,16,500 |
| AMBUJACEM | 360 | PE | 3.5 | 369 | 30,94,500 |
| SBIN | 450 | PE | 11.1 | 449 | 33,07,500 |
| TATAMOTORS | 380 | PE | 3.7 | 406 | 40,39,875 |
| TATAPOWER | 220 | PE | 3.6 | 227 | 44,92,125 |
| EICHERMOT | 2,500 | PE | 25.7 | 2,617 | 1,79,550 |
| ASIANPAINT | 3,000 | PE | 64.5 | 2,997 | 2,68,200 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| VEDL | 280 | CE | 1,45,700 | 4600% | 16.6 |
| ABCAPITAL | 90 | CE | 2,81,600 | 3100% | 7.2 |
| BIOCON | 320 | CE | 2,57,600 | 2140% | 7.1 |
| ABCAPITAL | 95 | CE | 8,09,600 | 1433% | 3.9 |
| AUROPHARMA | 550 | CE | 1,31,250 | 600% | 17.5 |
| VEDL | 290 | CE | 7,92,050 | 572% | 11.0 |
| CONCOR | 610 | CE | 1,10,400 | 475% | 19.7 |
| ACC | 2,280 | CE | 1,04,500 | 443% | 20.8 |
| AMBUJACEM | 375 | CE | 22,36,500 | 350% | 5.8 |
| PFC | 106 | CE | 1,24,000 | 300% | 2.3 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| ABCAPITAL | 75 | PE | 1,40,800 | 3100% | 0.3 |
| VEDL | 230 | PE | 2,29,400 | 2860% | 1.1 |
| ABCAPITAL | 80 | PE | 5,01,600 | 2750% | 0.6 |
| ONGC | 137 | PE | 2,23,300 | 1833% | 0.6 |
| ACC | 2,140 | PE | 1,06,250 | 1474% | 17.4 |
| ABCAPITAL | 90 | PE | 18,43,600 | 622% | 2.1 |
| EICHERMOT | 2,500 | PE | 1,79,550 | 566% | 25.7 |
| L&TFH | 60 | PE | 3,39,112 | 533% | 0.2 |
| ACC | 2,200 | PE | 2,42,750 | 475% | 41.7 |
| BANKBARODA | 92 | PE | 2,92,500 | 400% | 0.7 |
| ABCAPITAL | 85 | PE | 6,60,000 | 400% | 1.1 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 2,500 | CE | 22,839 | 23.1 |
| SBIN | 460 | CE | 18,293 | 6.4 |
| AMBUJACEM | 380 | CE | 17,741 | 4.5 |
| AMBUJACEM | 370 | CE | 17,157 | 7.6 |
| RELIANCE | 2,460 | CE | 15,409 | 37.9 |
| RELIANCE | 2,600 | CE | 14,328 | 6.7 |
| SBIN | 450 | CE | 13,907 | 10.4 |
| ACC | 2,300 | CE | 13,292 | 17.5 |
| SBIN | 500 | CE | 12,903 | 1.3 |
| AMBUJACEM | 400 | CE | 12,875 | 1.7 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| RELIANCE | 2,400 | PE | 12,438 | 34.1 |
| TATAMOTORS | 400 | PE | 11,832 | 8.7 |
| TATASTEEL | 1,100 | PE | 10,141 | 30.5 |
| AMBUJACEM | 350 | PE | 9,137 | 1.3 |
| SBIN | 450 | PE | 8,995 | 11.1 |
| AMBUJACEM | 360 | PE | 8,810 | 3.5 |
| ASIANPAINT | 3,000 | PE | 8,688 | 64.5 |
| SBIN | 440 | PE | 8,394 | 6.9 |
| RELIANCE | 2,440 | PE | 8,246 | 51.2 |
| INFY | 1,500 | PE | 7,949 | 33.1 |

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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