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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 | 14,771 | 9,806,775 | 7,321,950 | 50.3 | 1.21 | 14676 |
| PREVIOUS | 14,960 | 10,529,175 | 7,321,600 | 49.7 | 1.29 | |
| % CHANGE | -1.26% | -6.86% | 0.00% | - | - | |

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in the second half.
- Nifty lost 189 points to close at 14721.
- OI concentration seen in 16000CE and 14500PE
- Addition witnessed in 15000CE and in 14200PE.
- PCR OI stands at 1.21 compared to 1.29 in the previous trading session.
- Nifty to trade with a support of 14676.

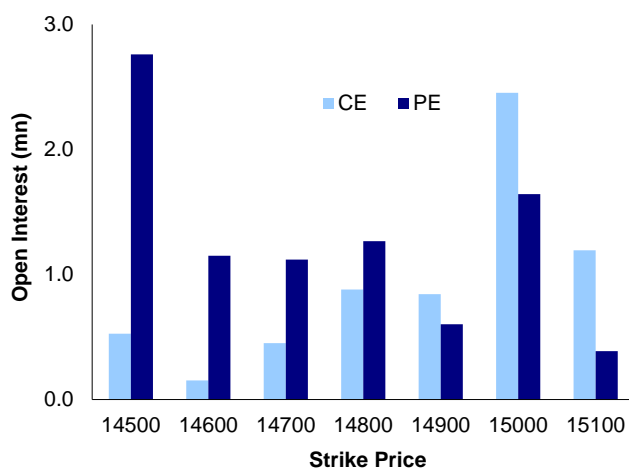
NIFTY LEVELS

| | | | | | |
|-------|-------|-------|-------|-------|-------|
| 14676 | 14854 | 15082 | 15243 | 15432 | 15638 |
|-------|-------|-------|-------|-------|-------|

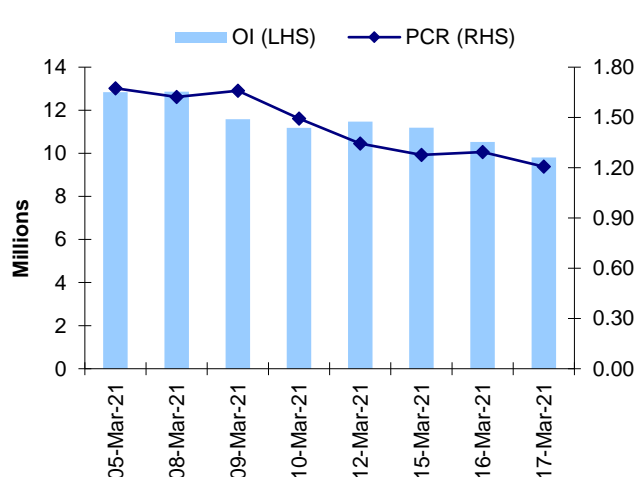
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 657,574Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| LTTS | 36.4% | 597,200 | -6.9% |
| RBLBANK | 14.0% | 21,088,800 | -5.0% |
| GUJGASLTD | 12.1% | 1,258,750 | -3.5% |
| ICICIPRULI | 9.3% | 9,754,500 | -3.9% |
| RAMCOCEM | 9.3% | 1,755,250 | -4.8% |
| NESTLEIND | 8.2% | 317,650 | -1.7% |
| AMARAJABAT | 7.9% | 3,197,000 | -2.9% |
| GODREJCP | 7.9% | 6,318,000 | -2.9% |
| BPCL | 7.0% | 47,590,200 | -4.8% |
| MPHASIS | 5.2% | 410,150 | -2.7% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| NAVINFLUOR | -8.3% | 176,175 | -2.7% |
| LTI | -7.0% | 260,400 | -1.6% |
| NAM-INDIA | -6.6% | 1,497,600 | -0.1% |
| BHEL | -6.5% | 102,102,000 | -7.1% |
| BATAINDIA | -6.4% | 1,336,500 | -0.5% |
| SBILIFE | -6.4% | 7,865,250 | -2.7% |
| AARTIIND | -6.2% | 342,125 | 0.0% |
| PVR | -6.1% | 1,541,309 | -0.3% |
| CONCOR | -5.9% | 7,216,371 | -3.2% |
| APLLTD | -5.7% | 266,200 | -2.3% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| RELIANCE | 8,865,521 | 183,152 | 2,055 |
| ITC | 78,578,698 | 165,993 | 211 |
| HDFCBANK | 10,532,214 | 159,470 | 1,495 |
| TATAMOTORS | 47,262,481 | 147,551 | 306 |
| BPCL | 28,849,799 | 126,176 | 432 |
| SBIN | 33,143,064 | 123,748 | 368 |
| ICICIBANK | 20,214,082 | 120,304 | 590 |
| TCS | 3,838,390 | 120,147 | 3,113 |
| AXISBANK | 12,380,976 | 90,817 | 728 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| COALINDIA | 160 | CE | 0.5 | 140 | 12,255,600 |
| ONGC | 120 | CE | 0.7 | 109 | 10,687,600 |
| SBIN | 400 | CE | 2.2 | 369 | 17,193,000 |
| WIPRO | 450 | CE | 2.1 | 422 | 6,108,800 |
| COALINDIA | 155 | CE | 0.6 | 140 | 6,724,200 |
| WIPRO | 440 | CE | 3.4 | 422 | 5,763,200 |
| ITC | 220 | CE | 1.7 | 211 | 22,288,000 |
| IOC | 105 | CE | 0.5 | 96 | 11,017,500 |
| COALINDIA | 150 | CE | 1.0 | 140 | 5,905,200 |
| ONGC | 115 | CE | 1.2 | 109 | 6,090,700 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| HINDALCO | 310 | PE | 2.6 | 328 | 2,575,700 |
| ITC | 210 | PE | 3.5 | 211 | 9,558,400 |
| SBIN | 350 | PE | 3.2 | 369 | 5,574,000 |
| TATAMOTORS | 300 | PE | 7.0 | 306 | 5,449,200 |
| AXISBANK | 700 | PE | 7.7 | 731 | 2,060,400 |
| LT | 1,400 | PE | 13.2 | 1,445 | 718,750 |
| ITC | 200 | PE | 0.7 | 211 | 7,008,000 |
| MARUTI | 7,000 | PE | 86.3 | 7,080 | 123,800 |
| SBIN | 360 | PE | 5.7 | 369 | 3,906,000 |
| HINDUNILVR | 2,200 | PE | 11.8 | 2,236 | 312,600 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| ICICIPRULI | 440 | CE | 249,000 | 2271% | 5.5 |
| ICICIPRULI | 430 | CE | 103,500 | 1280% | 9.0 |
| RBLBANK | 225 | CE | 182,700 | 1160% | 7.0 |
| CANBK | 152 | CE | 172,800 | 700% | 4.1 |
| APOLLOTYRE | 225 | CE | 105,000 | 600% | 5.5 |
| BPCL | 410 | CE | 304,200 | 550% | 22.2 |
| ASHOKLEY | 117 | CE | 468,000 | 550% | 3.4 |
| IOC | 97 | CE | 338,000 | 420% | 1.5 |
| COALINDIA | 142 | CE | 499,800 | 417% | 2.4 |
| PETRONET | 235 | CE | 129,000 | 378% | 3.0 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|------------|------------|------------|
| VEDL | 235 | PE | 198,400 | 967% | 11.4 |
| IDFCFIRSTB | 24 | PE | 133,000 | 600% | 0.1 |
| RECLTD | 142 | PE | 288,000 | 586% | 2.2 |
| SAIL | 69 | PE | 114,000 | 500% | 1.0 |
| VEDL | 225 | PE | 6,553,400 | 368% | 3.7 |
| VEDL | 227 | PE | 744,000 | 300% | 5.4 |
| VEDL | 230 | PE | 10,713,600 | 171% | 7.2 |
| IDFCFIRSTB | 62 | PE | 3,477,000 | 103% | 2.5 |
| IOC | 96 | PE | 591,500 | 98% | 2.2 |
| FEDERALBNK | 77 | PE | 420,000 | 91% | 1.1 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| ITC | 220 | CE | 27,838 | 1.7 |
| RELIANCE | 2,200 | CE | 23,691 | 8.2 |
| RELIANCE | 2,100 | CE | 21,943 | 23.4 |
| ITC | 210 | CE | 18,193 | 4.5 |
| ITC | 215 | CE | 16,219 | 2.7 |
| ITC | 230 | CE | 14,956 | 0.7 |
| INFY | 1,400 | CE | 10,321 | 19.5 |
| TCS | 3,200 | CE | 9,828 | 23.4 |
| RELIANCE | 2,160 | CE | 8,939 | 11.2 |
| RELIANCE | 2,140 | CE | 8,684 | 13.9 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|
| RELIANCE | 2,000 | PE | 12,120 | 14.2 |
| RELIANCE | 2,100 | PE | 7,270 | 58.2 |
| ITC | 210 | PE | 5,891 | 3.5 |
| SBIN | 370 | PE | 5,647 | 10.0 |
| RELIANCE | 2,060 | PE | 5,622 | 35.6 |
| ITC | 200 | PE | 5,354 | 0.7 |
| HDFCBANK | 1,500 | PE | 4,933 | 28.5 |
| RELIANCE | 2,040 | PE | 4,812 | 26.0 |
| ICICIBANK | 590 | PE | 4,412 | 13.3 |
| ICICIBANK | 580 | PE | 4,327 | 9.3 |

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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