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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 | 17,569 | 1,26,74,700 | 55,81,100 | 22.5 | 1.36 | 17080 |
| PREVIOUS | 17,559 | 1,28,56,200 | 94,65,600 | -2.7 | 1.37 | |
| % CHANGE | 0.05% | -1.41% | -41.04% | - | | |

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 15 points to close at 17546.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17300PE and in 17500CE.
- PCR OI stands at 1.36 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17080.

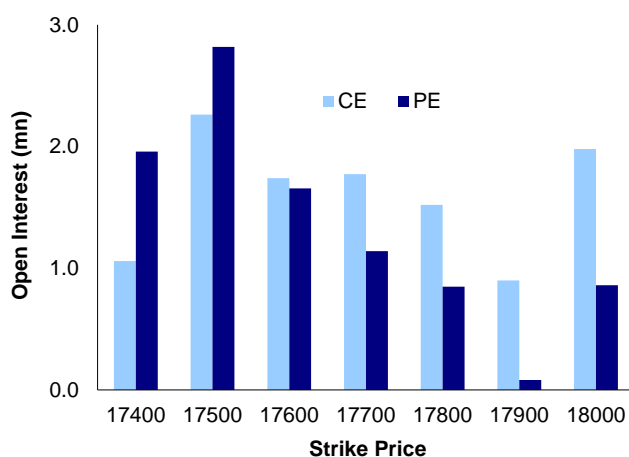
NIFTY LEVELS

16720 16900 17080 17290 17449 17688

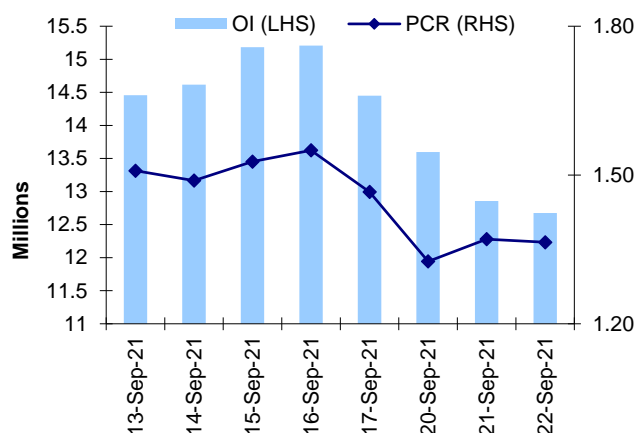
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 1,017,340Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| APOLLOTYRE | 16.4% | 1,52,27,500 | 5.9% |
| APLLTD | 15.6% | 21,31,800 | 4.1% |
| STAR | 15.4% | 24,12,450 | 6.4% |
| BALKRISIND | 13.5% | 16,55,200 | 6.2% |
| ABFRL | 13.2% | 1,21,31,600 | 6.5% |
| COALINDIA | 11.9% | 6,26,30,400 | 3.6% |
| CUMMINSIND | 10.3% | 23,50,800 | 3.2% |
| PEL | 10.0% | 42,96,325 | 1.0% |
| GAIL | 10.0% | 4,32,30,700 | 0.0% |
| ESCORTS | 8.0% | 82,75,300 | 3.1% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| INDUSINDBK | -6.3% | 1,49,76,900 | 0.3% |
| MANAPPURAM | -5.3% | 2,50,98,000 | 3.0% |
| SHREECEM | -5.2% | 1,74,725 | -0.9% |
| NAVINFLUOR | -5.1% | 7,22,475 | 0.6% |
| BAJFINANCE | -4.2% | 46,22,625 | -0.3% |
| ONGC | -4.0% | 5,09,04,700 | -1.1% |
| ICICIPRULI | -4.0% | 61,92,000 | -0.6% |
| LICHSGFIN | -3.6% | 1,87,22,000 | 5.7% |
| BAJAJFINSV | -3.4% | 8,26,350 | 0.2% |
| AARTIIND | -3.3% | 40,41,750 | 1.0% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| ZEEL | 19,15,44,190 | 6,18,954 | 337 |
| DLF | 4,25,25,950 | 1,52,547 | 369 |
| TATASTEEL | 1,11,24,247 | 1,44,828 | 1,306 |
| ITC | 5,26,21,868 | 1,28,020 | 244 |
| RELIANCE | 50,74,612 | 1,23,134 | 2,431 |
| BHARTIARTL | 1,60,47,334 | 1,16,840 | 727 |
| TATAMOTORS | 2,95,45,253 | 91,513 | 310 |
| HDFC | 30,54,547 | 83,621 | 2,735 |
| HDFCBANK | 52,91,101 | 81,323 | 1,534 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| ONGC | 140 | CE | 1.4 | 134 | 112,95,900 |
| SUNPHARMA | 800 | CE | 2.8 | 773 | 64,91,800 |
| M&M | 800 | CE | 3.6 | 754 | 27,32,800 |
| BPCL | 442 | CE | 1.3 | 421 | 78,06,600 |
| MARUTI | 7,000 | CE | 62.9 | 6,829 | 6,27,200 |
| HINDALCO | 480 | CE | 4.3 | 463 | 59,38,300 |
| ONGC | 135 | CE | 2.9 | 134 | 92,32,300 |
| HDFCBANK | 1,600 | CE | 7.1 | 1,539 | 49,59,900 |
| LUPIN | 1,000 | CE | 5.0 | 943 | 17,60,350 |
| NTPC | 130 | CE | 1.1 | 125 | 95,13,300 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| ZEEL | 200 | PE | 0.5 | 337 | 45,90,000 |
| ZEEL | 300 | PE | 7.7 | 337 | 40,62,000 |
| ZEEL | 250 | PE | 1.8 | 337 | 36,87,000 |
| KOTAKBANK | 1,800 | PE | 1.6 | 1,984 | 13,46,400 |
| COALINDIA | 150 | PE | 0.6 | 163 | 42,54,600 |
| BHARTIARTL | 680 | PE | 1.1 | 727 | 45,92,331 |
| ITC | 220 | PE | 0.3 | 243 | 1,23,58,400 |
| INDUSINDBK | 1,100 | PE | 11.7 | 1,141 | 10,44,000 |
| BHARTIARTL | 700 | PE | 3.4 | 727 | 44,14,635 |
| ZEEL | 220 | PE | 0.7 | 337 | 28,65,000 |

SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|------------|
| DLF | 385 | CE | 3,99,300 | 5950% | 8.7 |
| DLF | 405 | CE | 1,58,400 | 4700% | 4.8 |
| PVR | 1,620 | CE | 1,41,636 | 1413% | 50.7 |
| ESCORTS | 1,700 | CE | 1,02,850 | 1069% | 5.4 |
| DLF | 420 | CE | 19,00,800 | 1052% | 3.3 |
| DLF | 410 | CE | 6,79,800 | 984% | 4.2 |
| PVR | 1,640 | CE | 1,89,662 | 913% | 44.4 |
| DLF | 415 | CE | 2,21,100 | 857% | 3.7 |
| DLF | 395 | CE | 1,55,100 | 683% | 6.4 |
| EXIDEIND | 182 | CE | 10,33,200 | 474% | 5.6 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| DLF | 370 | PE | 5,44,500 | 8150% | 14.6 |
| TECHM | 1,520 | PE | 1,09,800 | 2950% | 38.9 |
| ZEEL | 310 | PE | 24,45,000 | 2447% | 10.6 |
| DLF | 355 | PE | 5,31,300 | 2200% | 7.6 |
| MANAPPURAM | 147 | PE | 1,26,000 | 2000% | 0.3 |
| ZEEL | 300 | PE | 40,62,000 | 1372% | 7.7 |
| DLF | 365 | PE | 3,06,900 | 1229% | 12.0 |
| DLF | 360 | PE | 12,11,100 | 698% | 9.6 |
| ZEEL | 290 | PE | 16,68,000 | 662% | 5.5 |
| ZEEL | 285 | PE | 4,05,000 | 575% | 4.7 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| ZEEL | 310 | CE | 56,169 | 37.5 |
| ZEEL | 300 | CE | 38,425 | 44.1 |
| RELIANCE | 2,500 | CE | 31,020 | 18.1 |
| ITC | 250 | CE | 29,994 | 4.0 |
| RELIANCE | 2,400 | CE | 26,030 | 58.6 |
| TECHM | 1,500 | CE | 23,157 | 47.5 |
| RELIANCE | 2,440 | CE | 22,943 | 37.5 |
| INFY | 1,740 | CE | 20,314 | 16.4 |
| DLF | 360 | CE | 19,777 | 19.2 |
| TECHM | 1,520 | CE | 19,470 | 37.5 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| ZEEL | 300 | PE | 18,008 | 7.7 |
| RELIANCE | 2,400 | PE | 13,501 | 21.4 |
| ZEEL | 250 | PE | 11,808 | 1.8 |
| ZEEL | 310 | PE | 11,389 | 10.6 |
| ZEEL | 280 | PE | 10,140 | 4.1 |
| RELIANCE | 2,300 | PE | 9,178 | 3.6 |
| ZEEL | 260 | PE | 8,506 | 2.3 |
| ZEEL | 270 | PE | 7,577 | 3.1 |
| RELIANCE | 2,360 | PE | 7,466 | 9.8 |
| ITC | 230 | PE | 6,565 | 1.2 |

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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