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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	10,314	19,539,000	9,172,850	13.4	0.90	<b>10200</b>
PREVIOUS	10,379	20,322,150	13,384,000	31	0.90	
% CHANGE	-0.62%	-3.85%	-31.46%	-	-	

## OUTLOOK

### Nifty

- Nifty remained volatile throughout the day.
- Nifty lost 47 points to close at 10301.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10400CE and in 10000PE.
- PCR OI stands at 0.90 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 10200.

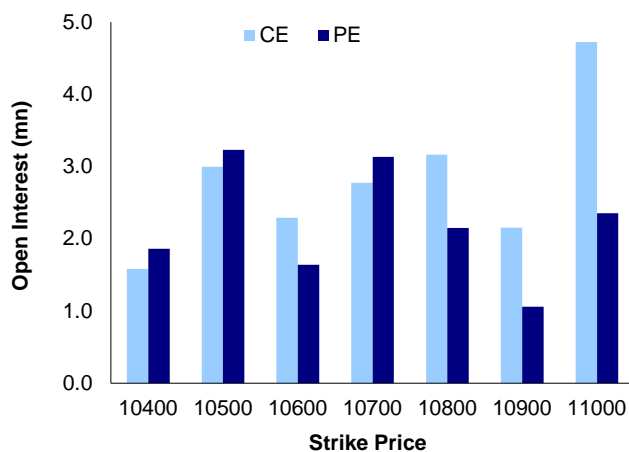
### NIFTY LEVELS

10137      10278      10389      10481      10566      10756

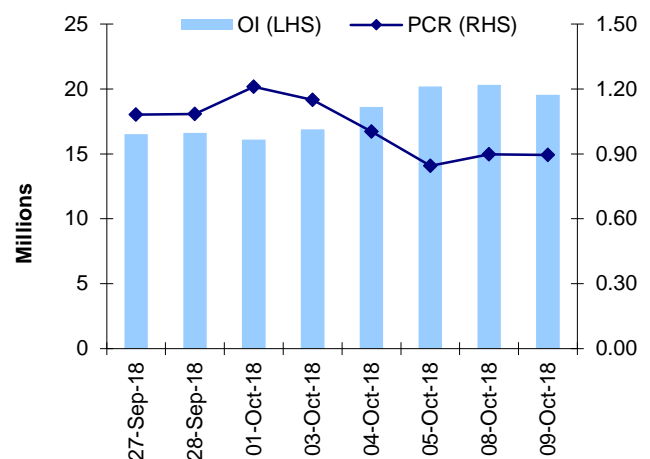
### Stocks

- **Sector:** - Auto stocks traded negative.
- Market wide open interest is seen at 356,392Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	12.4%	2,529,800	-9.5%
BERGEPAIN	10.5%	2,035,000	-1.0%
CHOLAFIN	9.9%	990,500	0.9%
INDIGO	9.3%	3,552,600	-7.3%
HEXAWARE	8.7%	5,031,000	-3.8%
OIL	8.5%	3,171,267	0.3%
TITAN	7.4%	15,385,500	-7.9%
NBCC	7.4%	19,590,000	-2.9%
AMARAJABAT	6.9%	1,172,500	0.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ENGINERSIN	-10.4%	8,372,000	-3.7%
TATAMTRDVR	-8.4%	27,123,600	-12.0%
REPCOHOME	-7.7%	505,800	-2.7%
SRF	-7.1%	540,000	2.2%
TATAMOTORS	-6.8%	68,979,000	-13.2%
BATAINDIA	-6.7%	1,707,200	-3.1%
KOTAKBANK	-6.5%	9,983,200	0.4%
VGUARD	-6.2%	1,983,000	1.3%
MRPL	-6.0%	4,554,000	-1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	142,760,251	263,262	184
RELIANCE	10,991,196	121,479	1,090
YESBANK	49,480,210	113,115	225
MARUTI	1,079,041	73,304	6,699
TITAN	8,683,946	67,223	750
HDFCBANK	3,114,841	60,581	1,941
HDFC	3,082,730	52,919	1,713
ICICIBANK	14,852,835	45,552	306
AXISBANK	8,053,297	44,888	553

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	CE	2.4	1,213	964,500
LT	1,300	CE	9.1	1,213	948,000
TCS	2,300	CE	19.5	2,099	699,500
MARUTI	8,000	CE	14.9	6,720	254,250
HINDALCO	240	CE	4.6	224	2,765,000
TCS	2,200	CE	38.7	2,099	625,000
HDFCBANK	2,040	CE	14.3	1,944	836,500
MARUTI	7,500	CE	39.4	6,720	208,350
BHEL	80	CE	0.7	70	2,205,000
YESBANK	300	CE	2.1	225	5,302,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	17.0	2,099	559,500
TCS	2,000	PE	38.4	2,099	342,500
HINDALCO	220	PE	9.0	224	1,361,500
HEROMOTOCO	2,700	PE	43.8	2,884	50,800
KOTAKBANK	1,000	PE	5.7	1,108	361,600
ADANIPTS	260	PE	1.7	319	360,000
RELIANCE	1,000	PE	13.2	1,093	1,404,000
TCS	2,100	PE	76.7	2,099	240,500
HEROMOTOCO	2,500	PE	16.0	2,884	37,200
SBIN	260	PE	8.5	263	2,382,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	180	CE	660,000	43900%	16.1
TATAMOTORS	190	CE	1,132,500	25067%	10.6
TATAMOTORS	205	CE	423,000	5540%	5.0
TATAMOTORS	200	CE	2,578,500	3557%	6.5
TATAMTRDVR	115	CE	254,800	911%	1.4
TATAMTRDVR	110	CE	274,400	880%	2.5
ADANIPOWER	26	CE	560,000	833%	0.6
TATAMOTORS	210	CE	1,750,500	734%	3.8
TITAN	780	CE	140,250	593%	29.5
TATAMOTORS	215	CE	453,000	470%	2.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	97	PE	354,000	5800%	0.8
TATAPOWER	57	PE	486,000	5300%	1.3
TATAMOTORS	165	PE	219,000	595%	6.4
TATAMOTORS	175	PE	270,000	463%	9.3
TATAMOTORS	180	PE	1,162,500	384%	11.1
TATAMOTORS	170	PE	1,060,500	339%	7.8
DHFL	190	PE	153,000	292%	10.9
DISHTV	48	PE	120,000	275%	0.5
BHEL	50	PE	135,000	260%	0.2
ZEEL	380	PE	122,200	224%	4.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	CE	12,942	6.5
TATAMOTORS	230	CE	12,349	1.3
TATAMOTORS	240	CE	12,310	0.8
TATAMOTORS	220	CE	9,113	2.3
TATAMOTORS	210	CE	8,730	3.8
TATAMOTORS	250	CE	7,746	0.6
TATAMOTORS	190	CE	5,482	10.6
RELIANCE	1,200	CE	5,260	9.6
YESBANK	250	CE	4,596	8.1
YESBANK	240	CE	4,310	11.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	11,481	11.1
TATAMOTORS	160	PE	10,411	5.5
TATAMOTORS	170	PE	8,119	7.8
TATAMOTORS	190	PE	6,490	15.3
TATAMOTORS	200	PE	6,095	21.2
RELIANCE	1,100	PE	3,887	45.2
RELIANCE	1,000	PE	3,609	13.2
YESBANK	220	PE	3,405	14.9
SBIN	260	PE	3,073	8.5
RELIANCE	1,060	PE	2,783	28.2

## RATING SCALE

- 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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