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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	10,747	21,233,475	9,517,750	22.55	1.09	<b>10500</b>
PREVIOUS	10,780	21,131,925	7,144,100	33.8	1.11	
% CHANGE	-0.31%	0.48%	33.23%	-	-	

## OUTLOOK

### Nifty

- Nifty had a volatile trading session.
- Nifty lost 21 points to close at 10724.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 10700CE and Reduction in 10900PE.
- PCR OI stands at 1.09 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 10500.

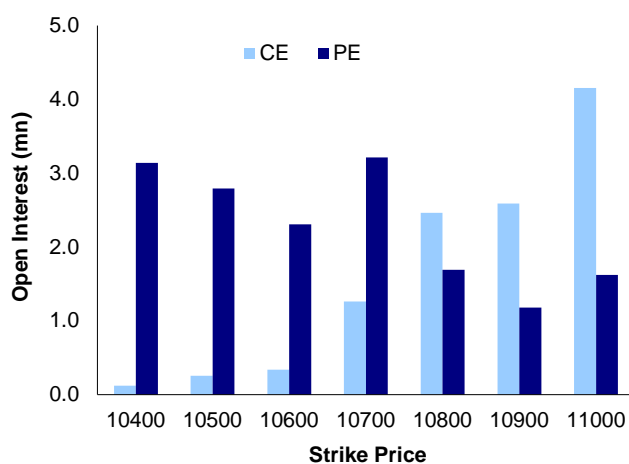
### NIFTY LEVELS

10643      10752      10802      10928      11096      11191

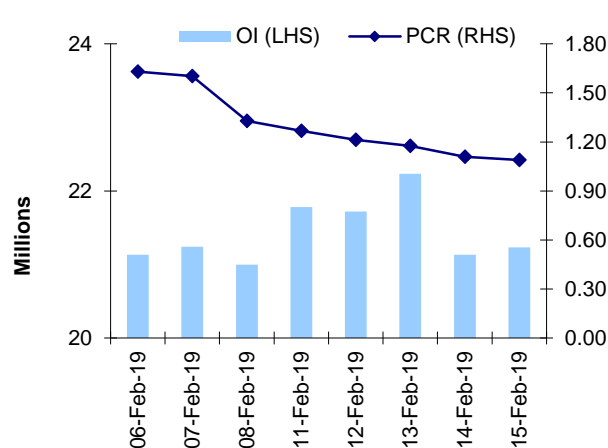
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 324,996Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	17.5%	187,750	-8.4%
TVSMOTOR	14.8%	5,493,000	-3.1%
CHENNPETRO	13.0%	1,710,000	-3.5%
DCBBANK	12.8%	3,676,500	-3.0%
INDIANB	11.4%	4,336,000	-8.0%
RAMCOCEM	10.1%	708,800	0.2%
GLENMARK	9.6%	4,581,000	-6.5%
CONCOR	8.7%	2,578,950	-1.4%
IGL	7.9%	4,358,750	0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	-12.7%	1,833,000	-1.7%
SRF	-11.7%	787,000	-2.0%
NESTLEIND	-11.0%	358,050	-0.9%
TORNTPOWER	-10.4%	1,815,000	1.2%
CGPOWER	-9.5%	43,200,000	1.6%
JUSTDIAL	-8.2%	1,962,800	-3.4%
ESCORTS	-8.2%	3,811,500	-0.9%
DIVISLAB	-8.2%	3,182,400	-1.0%
ITC	-7.7%	63,175,200	0.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	141,193,124	309,009	219
DRREDDY	6,756,271	165,796	2,563
RELIANCE	9,597,961	117,923	1,244
ITC	37,552,143	104,546	280
AXISBANK	10,866,440	74,952	687
ICICIBANK	20,316,848	69,811	342
SBIN	23,366,091	61,690	263
MARUTI	768,798	53,601	6,930
ONGC	37,975,666	51,960	135

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.7	264	11,148,000
BHEL	70	CE	0.2	61	4,305,000
BPCL	350	CE	1.3	317	991,800
EICHERMOT	22,000	CE	71.8	20,314	40,100
BHEL	65	CE	0.6	61	3,262,500
ONGC	140	CE	1.2	130	4,507,500
SBIN	280	CE	1.9	264	6,885,000
SBIN	290	CE	1.0	264	6,579,000
M&M	700	CE	1.5	630	1,739,000
COALINDIA	230	CE	1.1	218	2,101,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	60	PE	1.3	61	3,112,500
TCS	1,700	PE	1.4	2,039	1,026,000
BHEL	50	PE	0.3	61	2,430,000
CIPLA	500	PE	3.6	543	731,000
TATAMOTORS	150	PE	1.9	162	3,542,000
HINDALCO	190	PE	7.0	187	2,289,000
ICICIBANK	350	PE	11.7	343	4,658,500
HEROMOTOCO	2,600	PE	34.3	2,705	93,800
BHEL	61	PE	1.6	61	1,612,500
ITC	260	PE	0.5	280	3,129,600

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	185	CE	259,000	7300%	6.7
IDEA	46	CE	336,000	2700%	1.8
DCBBANK	175	CE	207,000	820%	3.3
M&M	630	CE	173,000	518%	14.7
SUZLON	2	CE	1,368,000	500%	1.4
TORNTPOWER	240	CE	246,000	382%	6.5
ASHOKLEY	75	CE	312,000	290%	6.4
AUROPHARMA	740	CE	413,000	290%	13.8
HINDALCO	190	CE	1,197,000	249%	4.3
LUPIN	800	CE	214,200	236%	11.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	185	PE	110,000	4300%	1.3
BHEL	56	PE	1,575,000	483%	0.7
BHEL	61	PE	1,612,500	481%	1.6
POWERGRID	165	PE	164,000	356%	0.4
MINDTREE	860	PE	136,800	293%	8.4
NTPC	135	PE	800,000	270%	2.7
TATAPOWER	69	PE	144,000	220%	2.1
NTPC	122	PE	280,000	218%	0.4
ADANIPOWER	37	PE	300,000	200%	1.7
VOLTAS	520	PE	207,000	180%	13.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	230	CE	12,851	7.8
YESBANK	220	CE	12,550	11.7
RELIANCE	1,260	CE	12,431	21.8
RELIANCE	1,280	CE	11,478	14.5
RELIANCE	1,240	CE	11,428	31.4
YESBANK	240	CE	10,725	5.2
YESBANK	250	CE	9,834	3.5
ASHOKLEY	85	CE	8,582	1.2
ASHOKLEY	90	CE	8,354	0.6
RELIANCE	1,300	CE	8,124	9.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	PE	10,418	4.7
RELIANCE	1,200	PE	9,351	10.6
YESBANK	210	PE	8,068	7.7
RELIANCE	1,220	PE	7,009	16.0
RELIANCE	1,180	PE	6,474	7.1
TATASTEEL	460	PE	5,044	8.3
YESBANK	220	PE	5,008	12.2
RELIANCE	1,160	PE	4,573	4.9
YESBANK	190	PE	4,362	3.0
SUNPHARMA	420	PE	4,144	10.7

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## 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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