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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	10,979	24,518,700	6,775,800	-1.4	1.39	<b>10318</b>
PREVIOUS	11,024	25,041,375	5,922,150	15.75	1.48	
% CHANGE	-0.41%	-2.09%	14.41%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and closed below 11000.
- Nifty lost 27 point to close at 10980.
- OI concentration is seen at 11100CE and 10800PE.
- Addition witnessed in 11100CE and Reduction in 10900PE.
- PCR OI stands at 1.39 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 10320.

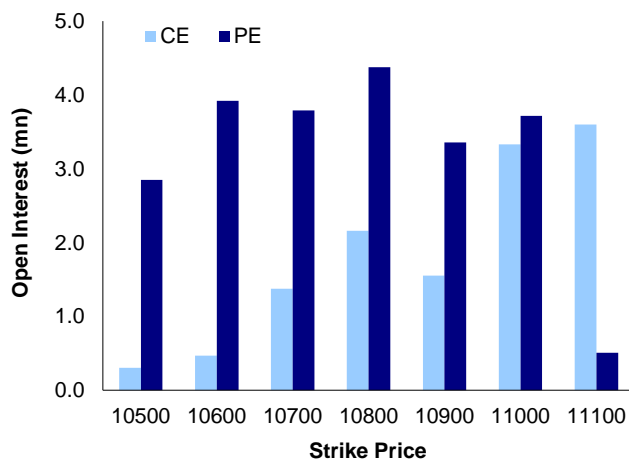
### NIFTY LEVELS

10652      10726      10860      10939      11054      11130

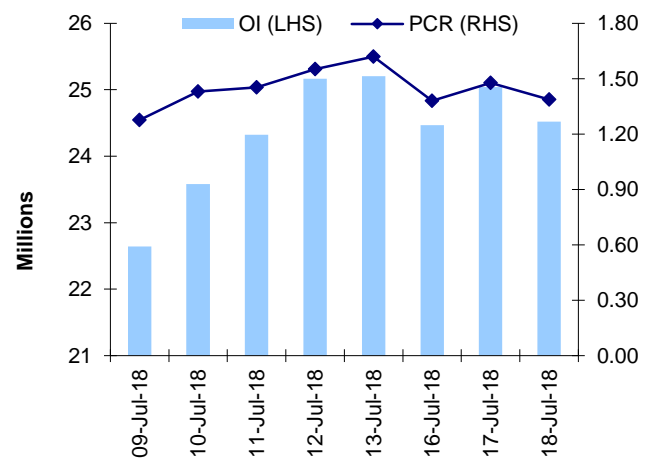
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 395,681Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASHOKLEY	17.5%	86,460,000	-14.0%
NIITTECH	9.8%	1,457,250	0.5%
TATACHEM	8.3%	3,435,000	-2.4%
ULTRACEMCO	5.8%	2,238,200	-1.2%
TATAGLOBAL	4.2%	16,535,250	-3.7%
RBLBANK	4.1%	6,100,800	0.5%
PNB	4.0%	82,984,000	-4.4%
CHOLAFIN	3.9%	712,500	-3.1%
BHARTIARTL	3.4%	26,584,600	-1.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-24.8%	80,300,000	-1.7%
ARVIND	-15.9%	4,356,000	-1.9%
ZEEL	-14.9%	10,234,900	0.8%
FEDERALBNK	-10.3%	61,297,500	-2.7%
PVR	-9.9%	1,011,200	-4.7%
GODREJIND	-8.0%	1,657,500	0.3%
INDIANB	-7.9%	2,096,000	-2.9%
JUSTDIAL	-7.7%	4,088,000	-2.4%
KPIT	-7.3%	4,657,500	3.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ASHOKLEY	123,356,257	143,581	111
HDFCBANK	4,365,068	95,904	2,176
TATASTEEL	16,451,209	84,222	504
ICICIBANK	22,908,592	60,382	263
HDFC	2,796,940	56,243	2,009
RELIANCE	4,682,099	51,112	1,093
FEDERALBNK	55,223,899	47,892	86
LUPIN	5,728,347	46,377	811
SBIN	17,641,125	45,710	260

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDUNILVR	1,800	CE	2.0	1,648	1,777,200
HCLTECH	1,000	CE	8.4	988	945,700
ADANIPTS	380	CE	2.5	363	872,500
TATAMOTORS	300	CE	0.4	252	7,059,000
SBIN	270	CE	1.7	260	5,895,000
TATASTEEL	580	CE	1.0	505	3,669,999
RELIANCE	1,100	CE	15.2	1,092	3,411,000
TCS	2,000	CE	26.2	2,004	919,500
INDUSINDBK	2,000	CE	3.6	1,895	507,600
TATAMOTORS	280	CE	0.7	252	6,628,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	3.7	2,004	868,500
TCS	1,800	PE	1.8	2,004	829,000
RELIANCE	1,000	PE	2.3	1,092	2,929,000
TCS	2,000	PE	22.1	2,004	785,500
TCS	1,950	PE	7.8	2,004	644,000
TCS	1,850	PE	2.4	2,004	551,000
RELIANCE	1,060	PE	6.9	1,092	1,879,000
MARUTI	9,000	PE	29.2	9,395	89,550
TCS	1,925	PE	5.1	2,004	493,000
HINDALCO	220	PE	10.1	212	1,491,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	175	CE	617,500	12250%	3.4
ASHOKLEY	115	CE	2,640,000	9329%	3.8
ASHOKLEY	110	CE	1,092,000	6725%	5.8
ASHOKLEY	120	CE	7,392,000	3832%	2.4
DLF	170	CE	517,500	1625%	5.6
IDEA	50	CE	1,904,000	1600%	1.6
JINDALSTEL	190	CE	690,750	1295%	5.8
ASHOKLEY	125	CE	7,008,000	857%	1.4
TATASTEEL	500	CE	348,008	519%	17.1
MCDOWELL-N	580	CE	326,250	493%	10.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	95	PE	988,000	12250%	1.0
PNB	57	PE	302,500	5400%	3.0
TATAMTRDVR	135	PE	165,200	743%	2.0
DLF	155	PE	102,500	720%	0.9
HINDUNILVR	1,540	PE	160,800	447%	3.7
ASHOKLEY	100	PE	2,468,000	301%	1.8
SREINFRA	55	PE	525,000	226%	0.5
ENGINEERSIN	105	PE	217,000	210%	1.0
TATAGLOBAL	220	PE	110,250	206%	1.4
HDFCBANK	2,200	PE	115,500	182%	42.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ASHOKLEY	130	CE	14,085	0.9
ASHOKLEY	135	CE	10,305	0.6
RELIANCE	1,100	CE	9,946	15.2
ASHOKLEY	140	CE	8,801	0.4
TATASTEEL	540	CE	7,877	3.8
ASHOKLEY	125	CE	7,848	1.4
ASHOKLEY	120	CE	6,464	2.4
TATASTEEL	520	CE	6,382	8.2
TATAMOTORS	260	CE	6,347	3.0
MARUTI	9,600	CE	5,913	70.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	500	PE	7,818	12.2
RELIANCE	1,080	PE	5,987	12.7
ASHOKLEY	110	PE	5,961	5.0
TATAMOTORS	250	PE	5,087	5.0
ASHOKLEY	115	PE	5,046	7.8
ASHOKLEY	120	PE	4,985	11.4
RELIANCE	1,060	PE	4,880	6.9
TATASTEEL	520	PE	4,746	22.7
TCS	2,000	PE	4,601	22.1
TATASTEEL	480	PE	4,107	5.7

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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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