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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	10,682	15,013,575	9,502,450	18.9	1.03	10500
PREVIOUS	10,768	20,321,925	9,834,000	13.5	1.03	
% CHANGE	-0.79%	-26.12%	-3.37%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and stooped lower through the trading session.
- Nifty lost 90 points to close at 10663.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10700CE and Reduction in 10800PE.
- PCR OI stands at 1.03 compared to 1.03 in the previous trading session.
- Nifty to trade with a support of 10500.

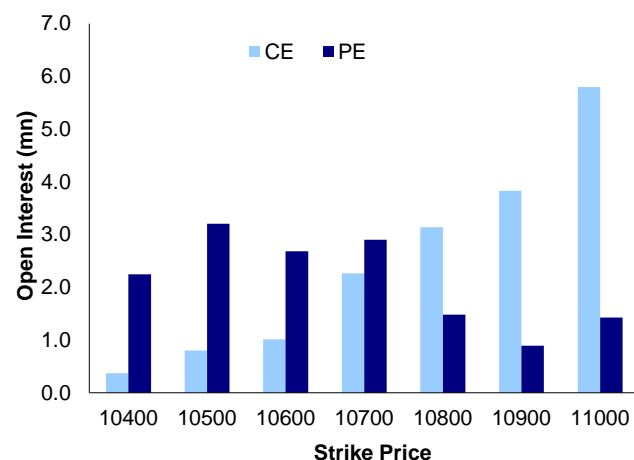
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

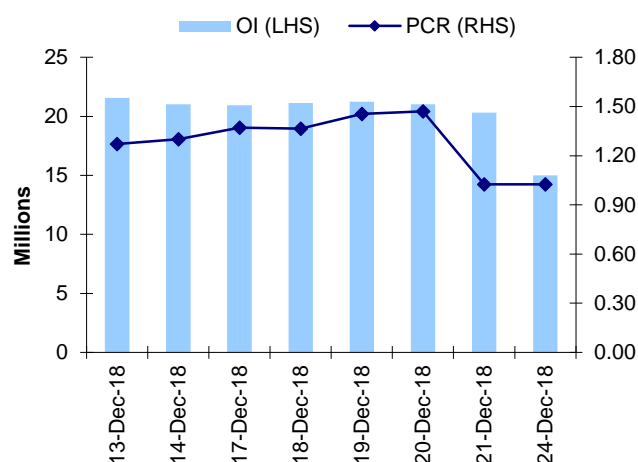
### Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is seen at 376,052Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ENGINEERSIN	0.81%	4795000	1.78%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PIDILITIND	-53.17%	1329000	-2.06%
PVR	-52.39%	454400	-1.33%
RECLTD	-47.65%	19290000	3.98%
SYNDIBANK	-46.82%	8883000	-0.26%
ALBK	-45.62%	7986000	-1.82%
JUSTDIAL	-45.41%	957600	-0.55%
HDFC	-45.09%	8682500	-2.38%
ADANIPTS	-44.96%	11147500	0.00%
GODREJIND	-44.52%	979500	-1.40%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BEML	7022369.00	62372.57	869.85
YESBANK	32861722.00	60247.10	182.30
MARUTI	611297.00	46053.94	7529.15
RELIANCE	4144535.00	45342.57	1089.15
HDFC	2207727.00	42514.61	1902.15
AXISBANK	6191605.00	38397.30	615.00
TCS	1864116.00	35878.57	1918.50
SBIN	12048877.00	35254.92	293.05
ICICIBANK	9025217.00	31960.92	352.75

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8000	CE	4.7	7538.25	312450
SBIN	300	CE	0.85	293.3	8121000
IDEA	40	CE	0.1	37.4	10626000
MARUTI	7800	CE	10.5	7538.25	189225
BHEL	75	CE	0.2	71.25	5730000
ZEEL	500	CE	0.3	437.9	1209000
MARUTI	7900	CE	7.3	7538.25	168900
TCS	2000	CE	2.6	1920.6	776750
TATAMOTORS	180	CE	0.55	172.65	4776000
HINDALCO	230	CE	0.4	218.25	2135000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	260	PE	0.05	276.6	3110400
BAJAJ-AUTO	3000	PE	271.6	2730.65	117500
HEROMOTOCO	3000	PE	4.2	3174.85	72200
AXISBANK	600	PE	1.95	616.35	1849200
HINDALCO	210	PE	0.85	218.25	1302000
HEROMOTOCO	3100	PE	12.45	3174.85	60000
SBIN	290	PE	1.45	293.3	2943000
HEROMOTOCO	3200	PE	45.6	3174.85	59600
INFY	620	PE	1.3	649.15	1894800
TCS	1780	PE	1.2	1920.6	412000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	440	CE	205400	1336.36%	4.4
TITAN	880	CE	102750	1270.00%	10.6
JUBLFOOD	1260	CE	145500	493.88%	7.4
NCC	82	CE	576000	453.85%	1.7
JUBLFOOD	1300	CE	231000	281.82%	3.35
TITAN	900	CE	189750	220.25%	3.45
DLF	185	CE	1177500	196.23%	1
ZEEL	450	CE	453700	183.74%	1.65
TATAPOWER	77	CE	243000	170.00%	1.2
NBCC	55	CE	1344000	166.67%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MRPL	72	PE	454500	621.43%	1.95
PTC	87	PE	472000	555.56%	0.75
RECLTD	112	PE	300000	354.55%	1.05
BANKINDIA	110	PE	234000	200.00%	12
RECLTD	110	PE	1140000	175.36%	0.5
BANKINDIA	100	PE	738000	127.78%	1.55
WIPRO	325	PE	153600	113.33%	2.75
TITAN	840	PE	131250	103.49%	1.65
BHARATFORG	480	PE	254400	101.90%	1.8
APOLLOTYRE	215	PE	126000	100.00%	0.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1120	CE	11989	2.1
RELIANCE	1100	CE	9037	6.1
RELIANCE	1140	CE	7693	1
TATAMOTORS	180	CE	7192	0.55
TCS	1940	CE	6225	9
SBIN	300	CE	5989	0.85
MARUTI	7700	CE	5722	19
YESBANK	200	CE	5706	0.5
MARUTI	7600	CE	5667	42.7
MARUTI	7800	CE	5307	10.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1080	PE	9418	6.05
MARUTI	7500	PE	6758	57.95
RELIANCE	1100	PE	6317	15.25
MARUTI	7400	PE	5232	30.6
RELIANCE	1060	PE	4200	1.95
TCS	1900	PE	3993	10.7
SBIN	290	PE	3803	1.45
TATAMOTORS	170	PE	3110	1.25
MARUTI	7300	PE	2925	14.65
LT	1400	PE	2753	7.7

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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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