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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	10,828	14,487,525	10,828,200	-7.2	1.07	<b>10500</b>
PREVIOUS	10,887	18,034,575	5,845,200	7.05	1.22	
% CHANGE	-0.54%	-19.67%	85.25%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and traded with a negative bias for most part of the trading session.
- Nifty lost 44 point to close at 10835.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 11000CE and Reduction in 10700PE.
- PCR OI stands at 1.07 compared to 1.22 in the previous trading session.
- Nifty to trade with a support of 10500.

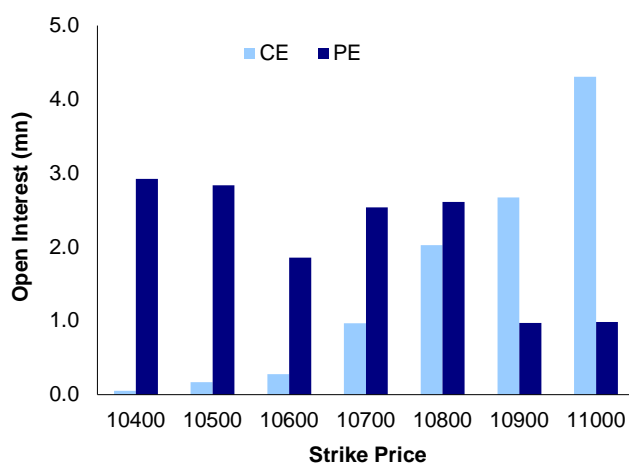
### NIFTY LEVELS

10643      10752      10802      10928      11096      11191

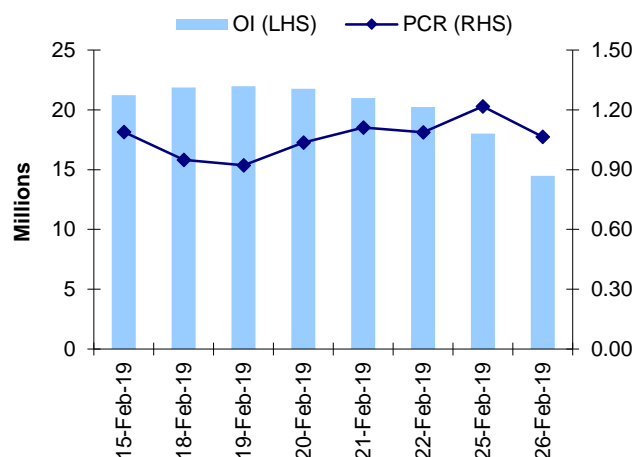
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 339,690Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALBK	-55.5%	8,489,000	-2.3%
ADANIENT	-54.9%	6,636,000	0.1%
SYNDIBANK	-53.0%	9,135,000	-1.4%
BHARATFORG	-51.9%	4,113,600	2.4%
HEXAWARE	-51.6%	1,158,000	0.1%
ADANIPOINTS	-51.3%	10,485,000	-0.3%
MOTHERSUMI	-49.7%	11,360,100	-1.1%
STAR	-46.2%	1,558,700	-0.6%
AMBUJACEM	-44.6%	5,820,000	1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	84,298,892	191,988	230
TCS	6,453,309	130,494	2,039
RELIANCE	10,131,050	123,723	1,220
ZEEL	16,046,457	74,722	469
HDFC	3,756,159	70,063	1,854
AXISBANK	9,166,951	64,626	710
ICICIBANK	18,096,382	63,228	348
KOTAKBANK	5,026,571	61,982	1,236
TATAMOTORS	31,859,427	57,363	183

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	70	CE	0.1	65	3,975,000
SBIN	300	CE	0.1	267	8,529,000
HEROMOTOCO	2,700	CE	26.1	2,686	207,400
ITC	280	CE	0.7	275	4,632,000
BHEL	65	CE	0.7	65	2,467,500
ITC	300	CE	0.1	275	4,377,600
EICHERMOT	21,000	CE	45.8	20,524	23,375
BHEL	75	CE	0.1	65	2,317,500
MARUTI	7,000	CE	36.5	6,911	165,750
TATAMOTORS	200	CE	0.2	182	2,768,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	0.4	2,034	1,055,000
BHEL	60	PE	0.2	65	2,722,500
HINDALCO	190	PE	0.6	197	2,464,000
TATAMOTORS	160	PE	0.3	182	2,836,000
BHEL	55	PE	0.1	65	2,250,000
BHEL	50	PE	0.1	65	2,152,500
TATAMOTORS	150	PE	0.2	182	2,432,000
AMBUJACEM	190	PE	0.1	211	565,000
TATASTEEL	490	PE	2.4	503	1,343,226
ITC	260	PE	0.1	275	3,079,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFC	1,860	CE	122,000	455%	16.3
ZEEL	490	CE	414,700	239%	3.4
ZEEL	520	CE	171,600	200%	0.7
ZEEL	510	CE	146,900	197%	1.1
BHARATFORG	530	CE	118,800	168%	1.2
HDFC	1,880	CE	223,000	136%	8.6
DISHTV	41	CE	320,000	122%	0.3
ADANI PORTS	320	CE	202,500	119%	7.7
INFY	750	CE	978,000	105%	4.8
TATAPOWER	68	CE	459,000	96%	0.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	470	PE	174,200	2133%	10.6
ZEEL	460	PE	221,000	963%	6.4
YESBANK	235	PE	287,000	507%	7.8
SUNTV	600	PE	173,000	209%	7.4
IOC	140	PE	731,500	186%	1.1
IOC	137	PE	318,500	153%	0.6
TATAMOTORS	180	PE	1,828,000	149%	2.0
TCS	2,000	PE	278,000	145%	8.2
RECLTD	132	PE	366,000	144%	1.1
BATAINDIA	1,200	PE	675,400	142%	2.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	17,551	5.9
YESBANK	230	CE	14,478	4.7
YESBANK	240	CE	14,084	1.7
RELIANCE	1,220	CE	11,046	14.3
RELIANCE	1,260	CE	10,671	2.1
MARUTI	7,000	CE	9,564	36.5
TATAMOTORS	180	CE	8,872	3.9
TCS	2,020	CE	7,769	26.6
TCS	2,040	CE	7,733	16.3
YESBANK	235	CE	6,673	2.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	13,702	6.25
RELIANCE	1,220	PE	11,429	12.45
YESBANK	220	PE	7,357	1.7
TCS	2,000	PE	7,284	8.15
RELIANCE	1,180	PE	6,975	3.45
TATASTEEL	490	PE	6,144	2.4
HDFCBANK	2,100	PE	5,984	9.35
TATASTEEL	500	PE	5,607	4.8
TCS	1,980	PE	5,475	5.25
ICICIBANK	350	PE	5,325	3.55

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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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