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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	10,809	12,152,325	11,080,850	3.45	0.96	<b>10500</b>
PREVIOUS	10,828	14,487,525	10,828,200	-7.2	1.07	
% CHANGE	-0.17%	-16.12%	2.33%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up but gave up all its gains as geo-political risk increased.
- Nifty lost 28 point to close at 10806.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 11000CE and Reduction in 10500PE.
- PCR OI stands at 0.96 compared to 1.07 in the previous trading session.
- Nifty to trade with a support of 10500.

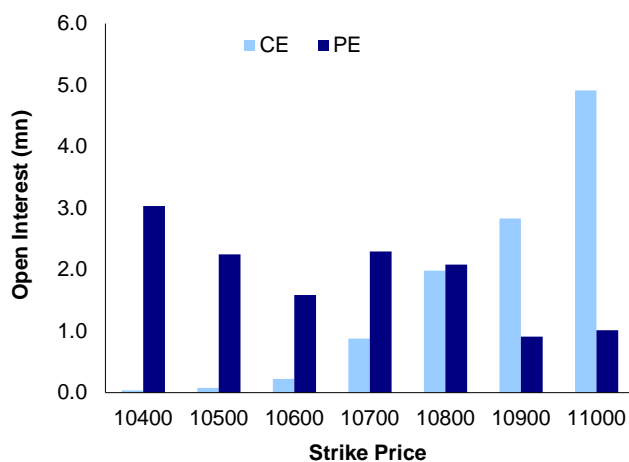
### NIFTY LEVELS

10643      10752      10802      10928      11096      11191

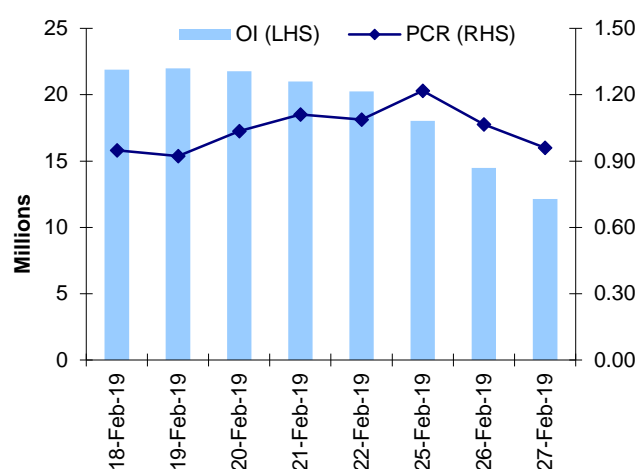
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 343,790Cr.

## 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 (%)
TV18BRDCST	-73.6%	11,011,000	-0.1%
GSFC	-71.8%	1,955,200	-0.1%
IDBI	-68.5%	4,160,000	-1.4%
CHENNPETRO	-67.5%	259,200	-1.9%
SIEMENS	-67.0%	321,750	-0.8%
TCS	-64.9%	2,210,250	1.0%
NIIITECH	-63.3%	242,250	0.3%
INFIBEAM	-63.2%	3,256,000	3.3%
BHARTIARTL	-60.9%	7,179,100	1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	74,650,022	172,139	228
RELIANCE	11,113,182	136,373	1,224
TCS	4,732,082	97,019	2,058
AXISBANK	13,284,424	95,658	718
MARUTI	961,829	66,946	6,969
KOTAKBANK	5,388,722	65,906	1,216
HDFC	3,412,510	62,990	1,841
ICICIBANK	17,325,417	60,283	346
ZEEL	12,254,981	57,264	463

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.1	268	8,055,000
TCS	2,100	CE	2.1	2,058	559,750
BHEL	70	CE	0.1	65	3,847,500
TATAMOTORS	190	CE	0.2	177	3,226,000
INFY	760	CE	0.6	736	1,482,000
TATASTEEL	510	CE	2.8	506	1,349,592
ADANI PORTS	330	CE	2.0	326	1,125,000
YESBANK	240	CE	0.8	228	4,448,500
TATASTEEL	520	CE	0.7	506	1,250,919
TATAMOTORS	200	CE	0.1	177	2,896,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	0.4	2,058	1,045,750
TCS	1,840	PE	0.8	2,058	376,750
TATASTEEL	500	PE	2.4	506	1,115,111
HINDALCO	190	PE	0.4	196	2,145,500
TATAMOTORS	160	PE	0.3	177	2,514,000
BHEL	60	PE	0.1	65	2,670,000
TCS	1,960	PE	2.4	2,058	333,000
TATASTEEL	490	PE	1.1	506	989,913
AMBUJACEM	190	PE	0.1	214	527,500
BHEL	55	PE	0.1	65	2,287,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	1,760	CE	125,400	186.3%	3.4
KOTAKBANK	1,220	CE	262,400	118.7%	7.3
SUNTV	620	CE	534,000	115.3%	1.6
CANBK	245	CE	254,000	104.8%	0.5
INFRA TEL	300	CE	114,000	96.6%	2.6
IDFC FIRSTB	52	CE	1,368,000	93.2%	0.1
IRB	135	CE	646,400	83.6%	1.3
TATAPOWER	67	CE	585,000	75.7%	0.3
ICICI PRULI	325	CE	100,500	67.5%	1.6
TATAMOTORS	180	CE	2,502,000	64.4%	1.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRB	135	PE	233,600	1116.7%	1.6
VOLTAS	540	PE	110,000	378.3%	3.4
UPL	860	PE	252,000	320.0%	4.1
PFC	115	PE	303,800	276.9%	3.0
CANBK	225	PE	208,000	205.9%	2.0
RECLTD	135	PE	492,000	148.5%	2.1
TATAMOTORS	185	PE	796,000	132.7%	8.1
PCJEWELLER	70	PE	481,000	131.3%	0.6
SUNPHARMA	450	PE	209,000	123.5%	9.7
ASHOKLEY	82	PE	1,976,000	89.3%	0.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	24,039	4.2
YESBANK	240	CE	16,147	0.8
MARUTI	7,000	CE	15,365	47.0
RELIANCE	1,260	CE	14,364	1.2
MARUTI	7,100	CE	14,260	15.1
YESBANK	230	CE	12,869	3.2
RELIANCE	1,220	CE	10,497	12.7
ASHOKLEY	85	CE	10,312	0.8
SBIN	275	CE	9,105	0.4
AXISBANK	720	CE	8,866	3.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	18,522	4.5
RELIANCE	1,220	PE	13,777	9.9
YESBANK	220	PE	8,969	1.4
YESBANK	230	PE	8,038	4.8
TATASTEEL	500	PE	7,740	2.4
RELIANCE	1,180	PE	7,633	2.2
YESBANK	225	PE	7,229	2.5
TCS	2,000	PE	6,650	4.1
SBIN	270	PE	5,911	3.5
RELIANCE	1,240	PE	5,728	21.1

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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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