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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	10,778	21,618,375	5,282,500	6.4	1.23	<b>10318</b>
PREVIOUS	10,752	21,299,775	4,327,450	2.75	1.21	
% CHANGE	0.25%	1.50%	22.07%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and gained before giving up most of its gains towards the send.
- Nifty added 22 points to close at 10772.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 10800CE and in 10700PE.
- PCR OI stands at 1.23 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 10320.

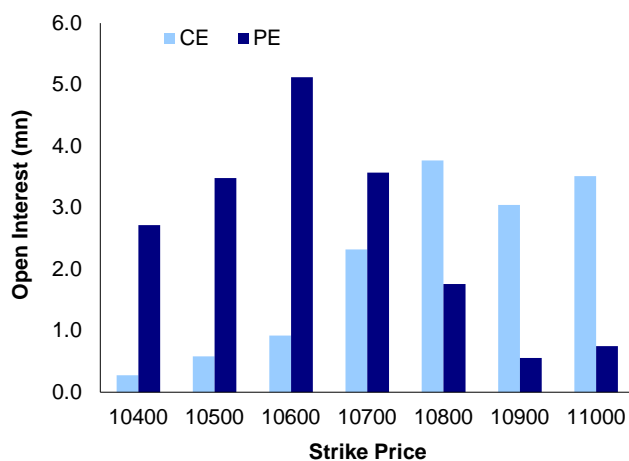
### NIFTY LEVELS

10402      10512      10603      10760      10803      10941

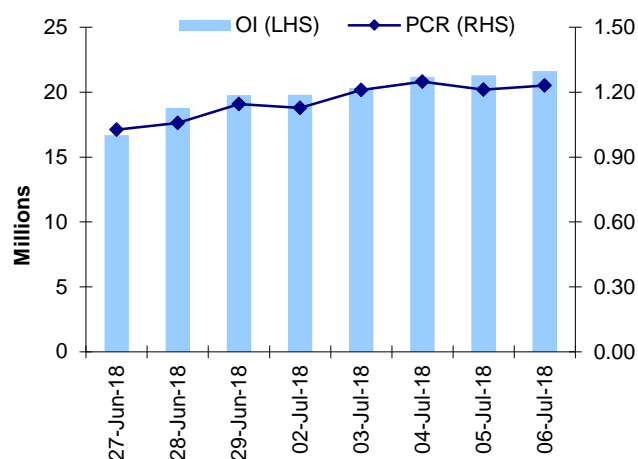
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 313,870Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJIND	11.3%	2,190,000	-2.3%
NIITTECH	8.2%	1,470,750	-2.0%
NBCC	7.7%	25,560,000	-1.5%
BERGEPAIN	7.5%	2,164,800	2.2%
M&MFIN	7.5%	9,260,000	-1.0%
BALKRISIND	7.1%	1,235,200	4.6%
BPCL	6.9%	10,881,000	0.8%
TECHM	6.7%	18,348,000	-1.8%
IDBI	6.0%	69,740,000	0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VGUARD	-13.1%	2,268,000	4.0%
APOLLOTYRE	-9.3%	8,949,000	3.7%
ENGINERSIN	-7.5%	8,340,500	5.8%
ADANIEN	-7.3%	13,596,000	4.8%
MUTHOOTFIN	-6.5%	1,380,000	-1.1%
HEROMOTOCO	-6.0%	1,590,200	3.7%
MARICO	-5.4%	4,362,800	0.4%
MOTHERSUMI	-5.2%	12,491,200	1.4%
CHOLAFIN	-5.0%	765,500	-0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,161,266	89,581	978
TCS	3,713,781	70,846	1,913
ICICIBANK	26,025,797	70,220	270
YESBANK	17,790,500	62,893	353
TITAN	6,884,175	57,193	830
TATAMOTORS	19,215,897	51,925	271
ASHOKLEY	38,919,706	51,194	132
HDFC	2,550,768	49,128	1,917
MARUTI	508,241	47,562	9,318

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	CE	1.9	272	7,431,000
RELIANCE	1,000	CE	15.9	979	3,516,000
SBIN	270	CE	3.1	259	5,295,000
TATAMOTORS	280	CE	5.9	272	5,532,000
LUPIN	940	CE	17.3	915	601,300
TCS	1,900	CE	52.9	1,913	745,000
TATASTEEL	580	CE	8.5	556	2,598,389
BHEL	80	CE	0.5	71	2,850,000
SBIN	260	CE	6.4	259	4,455,000
TECHM	700	CE	3.0	624	1,072,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	PE	54.7	9,330	129,600
TCS	1,800	PE	10.4	1,913	586,000
TCS	1,850	PE	21.5	1,913	559,500
HINDALCO	220	PE	7.1	222	1,606,500
SBIN	260	PE	7.6	259	3,036,000
MARUTI	8,900	PE	39.1	9,330	76,800
TCS	1,900	PE	39.7	1,913	455,500
MARUTI	8,800	PE	28.9	9,330	71,100
ICICIBANK	270	PE	7.2	270	4,042,500
BPCL	300	PE	0.3	376	345,600

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	210	CE	311,500	4350%	14.8
VEDL	210	CE	262,500	2043%	14.9
IDBI	95	CE	210,000	2000%	0.1
IDBI	100	CE	790,000	888%	0.1
IDBI	47	CE	570,000	850%	3.4
BEL	112	CE	118,800	700%	3.6
CGPOWER	67	CE	660,000	293%	0.8
SAIL	75	CE	540,000	275%	7.2
ADANIPOWER	22	CE	860,000	258%	0.2
ENGINEERSIN	140	CE	164,500	236%	1.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIEMT	105	PE	768,000	300%	2.8
TV18BRDCST	47	PE	629,000	252%	2.1
TATAMTRDVR	150	PE	562,800	235%	2.8
IDBI	35	PE	240,000	200%	0.2
NTPC	142	PE	108,000	200%	0.6
RECLTD	102	PE	132,000	175%	2.5
ONGC	145	PE	461,250	167%	0.7
ADANIEMT	110	PE	328,000	156%	4.9
ZEEL	530	PE	158,600	130%	9.5
IDBI	37	PE	200,000	122%	0.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	280	CE	6,034	5.9
ASHOKLEY	140	CE	5,555	2.0
RELIANCE	1,000	CE	5,550	15.9
MARUTI	9,500	CE	5,033	95.8
ASHOKLEY	130	CE	4,383	5.2
TATAMOTORS	270	CE	4,286	10.3
TATASTEEL	560	CE	4,119	15.3
RELIANCE	980	CE	4,044	23.7
INFY	1,300	CE	3,917	36.8
TATASTEEL	580	CE	3,893	8.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,000	PE	3,577	54.7
TATAMOTORS	260	PE	3,038	4.5
RELIANCE	960	PE	2,504	15.2
RELIANCE	940	PE	2,224	9.2
MARUTI	9,200	PE	2,181	109.5
MARUTI	9,100	PE	2,169	77.0
INFY	1,260	PE	2,108	27.9
TATASTEEL	540	PE	2,106	10.3
TITAN	800	PE	2,007	16.4
TATAMOTORS	250	PE	2,004	2.5

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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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