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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	10,938	18,274,350	5,415,400	25.5	1.42	10500
PREVIOUS	10,914	17,940,750	12,536,400	21.05	1.35	
% CHANGE	0.21%	1.86%	-56.80%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but gained in the second half.
- Nifty added 18 points to close at 10912.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 11100CE and in 10800PE.
- PCR OI stands at 1.42 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 10500.

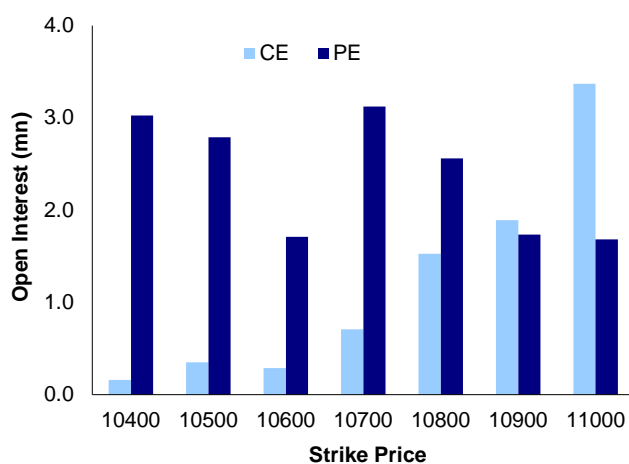
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

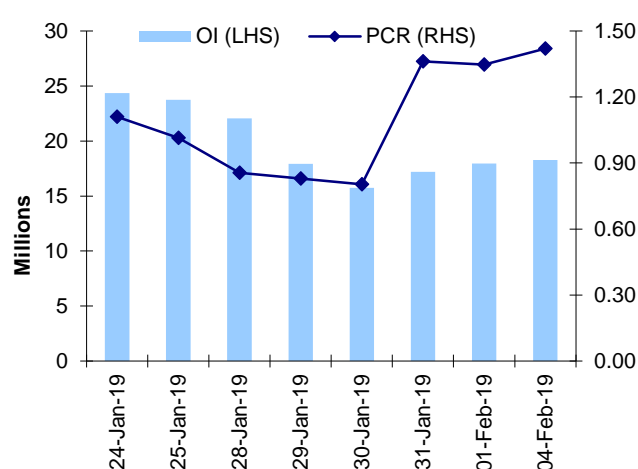
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 291,384Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	40.8%	2,314,803	-21.3%
VGUARD	28.9%	3,090,000	-1.9%
RPOWER	21.0%	51,664,000	-34.8%
MARICO	16.2%	6,338,800	-2.3%
APOLLOTYRE	16.0%	10,872,000	-3.7%
AJANTPHARM	15.0%	814,500	-2.4%
EXIDEIND	14.5%	8,522,000	-1.2%
RELCAPITAL	13.4%	12,339,000	-19.8%
PETRONET	13.2%	13,389,000	-5.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-14.7%	5,189,800	-5.0%
NMDC	-11.3%	20,904,000	0.0%
RAMCOCEM	-6.9%	584,800	-0.8%
RCOM	-6.7%	82,552,000	-34.9%
IDBI	-6.2%	32,960,000	-4.3%
KAJARIACER	-6.0%	2,026,700	-1.1%
CESC	-4.3%	998,800	-1.9%
MFSL	-4.1%	2,344,800	-1.2%
JUBLFOOD	-4.0%	3,247,000	2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	11,670,570	148,165	1,291
YESBANK	60,771,732	109,638	180
TITAN	9,556,052	98,651	1,026
ZEEL	25,098,014	87,337	348
DRREDDY	2,149,582	60,331	2,735
ICICIBANK	17,039,321	59,865	355
AXISBANK	8,195,956	58,682	721
SBIN	20,642,919	58,214	284
RELCAPITAL	36,816,466	58,151	152

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	4.7	285	11,751,000
BPCL	350	CE	5.7	331	419,400
HEROMOTOCO	2,700	CE	110.2	2,742	141,600
HEROMOTOCO	2,800	CE	61.1	2,742	137,600
HEROMOTOCO	2,900	CE	31.7	2,742	133,000
SBIN	310	CE	2.8	285	6,006,000
HEROMOTOCO	3,000	CE	16.0	2,742	125,400
LT	1,400	CE	5.3	1,303	380,625
POWERGRID	190	CE	2.3	184	468,000
MARUTI	7,500	CE	44.4	7,001	136,350

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.4	2,059	1,021,750
ICICIBANK	350	PE	8.9	356	5,148,000
AXISBANK	640	PE	4.4	720	2,071,200
BAJAJ-AUTO	3,000	PE	349.7	2,657	99,750
HEROMOTOCO	2,500	PE	19.3	2,742	90,400
AXISBANK	650	PE	5.3	720	1,532,400
BPCL	330	PE	12.6	331	169,200
DRREDDY	3,000	PE	206.6	2,752	127,750
BPCL	310	PE	5.4	331	160,200
HEROMOTOCO	2,400	PE	10.7	2,742	64,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	160	CE	456,000	30300%	10.7
RELCAPITAL	170	CE	439,500	9667%	7.2
RELINFRA	250	CE	248,300	9450%	11.0
RELCAPITAL	180	CE	550,500	7240%	4.8
DHFL	300	CE	1,080,000	5438%	0.6
RPOWER	25	CE	1,312,000	4000%	0.4
RPOWER	24	CE	656,000	4000%	0.4
DHFL	270	CE	226,500	3675%	0.8
RELCAPITAL	150	CE	357,000	2544%	15.5
DIVISLAB	1,700	CE	166,800	2506%	20.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	120	PE	850,500	6200%	4.4
ADANIANT	110	PE	220,000	5400%	4.2
RELINFRA	220	PE	120,900	4550%	17.2
RCOM	6	PE	2,890,000	4150%	0.8
RPOWER	20	PE	864,000	2600%	3.9
ADANIANT	100	PE	300,000	2400%	2.3
PNB	55	PE	266,000	1800%	0.3
EXIDEIND	200	PE	406,000	1350%	2.3
JISLJLEQS	45	PE	225,000	1150%	0.5
GMRINFRA	13	PE	1,125,000	1150%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	14,536	36.1
RELIANCE	1,280	CE	9,019	46.0
RELIANCE	1,320	CE	7,720	27.1
RELIANCE	1,260	CE	6,500	57.6
RELIANCE	1,340	CE	5,706	20.2
SBIN	300	CE	5,572	4.7
YESBANK	200	CE	4,606	6.2
TATASTEEL	500	CE	4,240	8.6
DHFL	120	CE	4,166	14.9
RELIANCE	1,400	CE	3,929	7.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	6,540	16.9
RELIANCE	1,260	PE	5,362	22.8
RELIANCE	1,200	PE	5,288	9.2
RELIANCE	1,220	PE	4,472	12.4
DHFL	100	PE	4,358	11.1
RELCAPITAL	150	PE	3,907	14.0
TATASTEEL	460	PE	3,442	9.5
SBIN	280	PE	3,005	7.5
YESBANK	170	PE	2,992	8.3
YESBANK	180	PE	2,673	12.6

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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