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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	11,087	14,706,000	5,815,850	33.8	1.32	10500
PREVIOUS	11,033	14,435,475	6,549,950	45.7	1.28	
% CHANGE	0.49%	1.87%	-11.21%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded above 11000 levels.
- Nifty added 65 point to close at 11053.
- OI concentration is seen at 11000CE and 10800PE.
- Addition witnessed in 11000PE and Reduction in 10800CE.
- PCR OI stands at 1.32 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 10500.

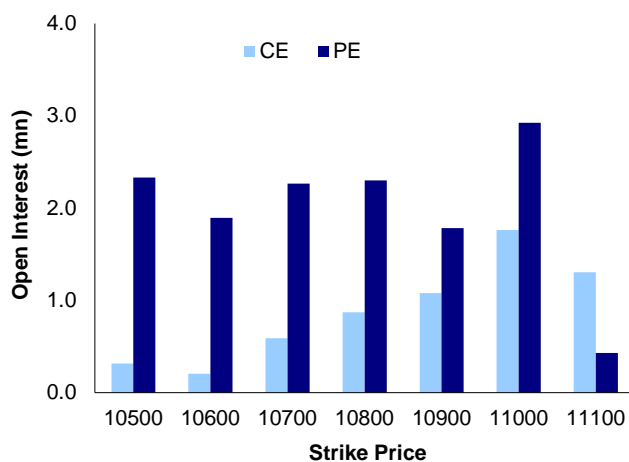
NIFTY LEVELS

10547 10618 10789 10848 10949 11150

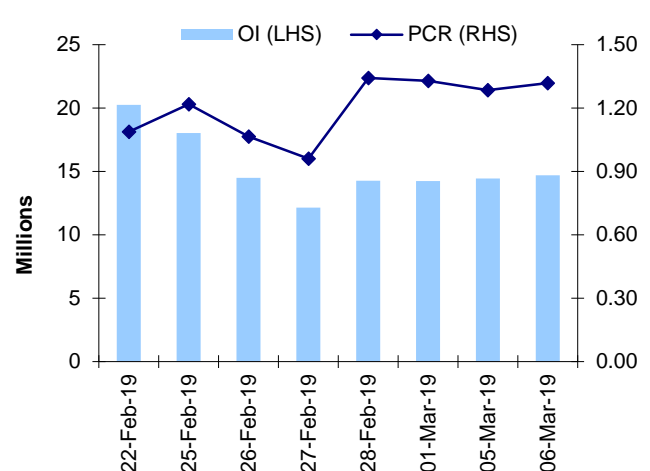
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 310,772Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	25.4%	721,700	1.6%
ICICIPRULI	20.9%	7,305,000	4.3%
BSOFT	18.0%	4,293,000	7.3%
AMBUJACEM	15.3%	14,260,000	-0.8%
RBLBANK	13.2%	5,252,400	3.0%
NESTLEIND	10.6%	330,200	-1.8%
HDFCBANK	10.0%	11,132,500	-0.1%
PIDILITIND	9.6%	2,190,500	0.0%
TORNTPHARM	9.2%	539,500	1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-20.4%	16,652,000	0.8%
RAMCOCEM	-16.7%	698,400	0.8%
ACC	-16.5%	2,258,000	1.5%
RPOWER	-13.4%	98,768,000	-2.4%
IGL	-10.7%	3,154,250	-3.1%
ARVIND	-10.6%	5,370,000	0.4%
WOCKPHARMA	-10.4%	3,735,900	1.1%
L&TFH	-10.4%	21,807,000	4.2%
PCJEWELLER	-9.0%	9,717,500	-1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	12,038,231	151,397	1,265
ICICIBANK	31,436,190	116,355	372
AXISBANK	10,510,670	75,810	721
SBIN	22,161,376	61,900	278
WIPRO	21,507,060	60,365	277
SUNPHARMA	13,004,184	59,753	461
YESBANK	24,658,589	58,299	235
ITC	20,045,621	57,484	286
TCS	2,635,047	52,735	2,000

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	2.0	279	2,976,000
TATAMOTORS	200	CE	4.3	190	3,950,000
LT	1,320	CE	30.0	1,317	520,875
BAJAJ-AUTO	3,000	CE	48.9	2,932	179,750
BHEL	75	CE	0.8	69	1,747,500
BPCL	380	CE	8.3	371	397,800
BPCL	360	CE	18.4	371	397,800
KOTAKBANK	1,300	CE	8.5	1,245	838,400
ZEEL	500	CE	14.9	474	1,153,100
COALINDIA	250	CE	2.1	236	1,003,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	16.6	1,317	871,875
BPCL	360	PE	8.2	371	567,000
BPCL	340	PE	3.4	371	507,600
LT	1,320	PE	32.7	1,317	430,500
BPCL	320	PE	1.4	371	361,800
ICICIBANK	350	PE	2.7	372	4,479,750
BHEL	65	PE	1.0	69	1,290,000
ITC	260	PE	0.4	287	2,863,200
ONGC	140	PE	0.7	155	1,132,500
KOTAKBANK	1,220	PE	16.5	1,245	530,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	58	CE	1,590,000	15800%	0.3
IDBI	59	CE	550,000	5400%	0.2
IDBI	60	CE	1,270,000	4133%	0.2
IDBI	54	CE	1,070,000	3467%	0.5
BHEL	73	CE	187,500	2400%	1.4
DHFL	220	CE	150,000	2400%	1.7
DHFL	190	CE	259,500	2063%	3.7
L&TFH	155	CE	202,500	1400%	1.3
DHFL	210	CE	151,500	1343%	2.1
SBIN	315	CE	111,000	1133%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	160	PE	273,000	2175%	20.4
RBLBANK	620	PE	102,000	2025%	14.9
ASHOKLEY	92	PE	360,000	900%	4.3
NMDC	105	PE	144,000	700%	3.4
IDFCFIRSTB	51	PE	780,000	550%	1.8
INDIACEM	97	PE	315,000	536%	3.7
SAIL	56	PE	336,000	460%	2.5
INFIBEAM	40	PE	300,000	436%	3.7
DHFL	150	PE	483,000	354%	14.3
PFC	117	PE	105,400	325%	5.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	13,332	20.2
RELIANCE	1,260	CE	10,072	37.9
RELIANCE	1,280	CE	7,549	28.1
RELIANCE	1,240	CE	5,758	49.9
RELIANCE	1,320	CE	5,056	14.1
ICICIBANK	380	CE	4,897	5.9
SUNPHARMA	480	CE	4,896	10.9
BAJFINANCE	2,800	CE	4,757	70.1
SUNPHARMA	460	CE	4,737	18.4
TCS	2,100	CE	4,474	18.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	5,326	19.2
RELIANCE	1,220	PE	5,267	13.2
RELIANCE	1,200	PE	4,860	9.0
AXISBANK	700	PE	3,562	10.1
RELIANCE	1,260	PE	3,252	26.7
TCS	1,950	PE	2,974	24.3
AXISBANK	720	PE	2,929	17.4
ICICIBANK	350	PE	2,821	2.7
ICICIBANK	360	PE	2,729	4.7
ICICIBANK	370	PE	2,294	8.2

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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