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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	10,860	21,720,450	5,405,750	29.45	1.21	<b>10500</b>
PREVIOUS	10,910	21,781,800	5,273,700	21.6	1.27	
% CHANGE	-0.45%	-0.28%	2.50%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and stooped lower in the second half.
- Nifty lost 57 points to close at 10831.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 10900CE and Reduction in 10600PE strike.
- PCR OI stands at 1.21 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 10500.

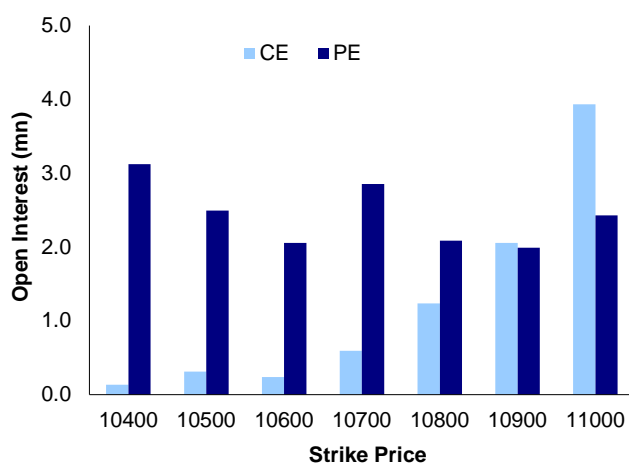
### NIFTY LEVELS

10802      10928      11096      11191      11268      11343

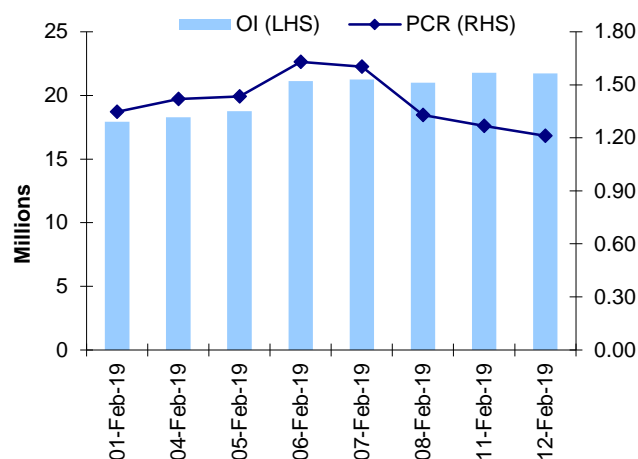
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 332,866Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	16.1%	2,631,750	0.2%
RELINFRA	14.5%	10,306,400	-2.5%
NTPC	14.4%	33,916,000	2.2%
ESCORTS	13.2%	4,777,300	-4.0%
MUTHOOTFIN	13.1%	2,200,500	1.5%
MGL	12.7%	901,800	-4.7%
NATIONALUM	12.1%	31,400,000	-3.6%
KSCL	10.7%	1,168,500	-5.1%
ALBK	8.4%	22,165,000	-1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	-14.6%	3,616,250	-1.7%
BALKRISIND	-10.2%	2,434,400	3.8%
MINDTREE	-9.7%	2,337,600	-1.9%
TORNTPOWER	-8.7%	1,830,000	-0.2%
CONCOR	-7.6%	2,050,656	-1.6%
NIITTECH	-7.0%	1,608,000	-2.2%
SAIL	-6.9%	80,088,000	5.6%
RBLBANK	-6.2%	5,088,000	-0.2%
RELCAPITAL	-5.5%	8,616,000	1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	15,856,819	112,053	706
TATASTEEL	18,836,111	92,260	487
RELIANCE	6,399,485	80,748	1,256
HDFCBANK	2,443,097	52,224	2,130
ICICIBANK	14,924,394	51,990	344
HDFC	2,642,567	50,848	1,905
TCS	2,422,903	49,499	2,052
SBIN	15,326,106	42,797	275
RELINFRA	36,900,192	41,318	113

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	1.3	277	11,028,000
BHEL	70	CE	0.2	62	4,380,000
BPCL	350	CE	1.9	327	748,800
BHEL	65	CE	0.7	62	3,352,500
M&M	700	CE	3.0	652	1,793,000
TATAMOTORS	160	CE	2.6	152	4,792,000
HEROMOTOCO	3,000	CE	12.2	2,808	148,400
COALINDIA	230	CE	2.1	221	1,553,200
SBIN	290	CE	2.5	277	6,210,000
TATAMOTORS	180	CE	0.5	152	4,550,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	500	PE	2.5	544	1,153,000
BHEL	50	PE	0.2	62	3,097,500
BHEL	60	PE	1.1	62	2,737,500
TCS	1,700	PE	1.4	2,063	1,028,000
EICHERMOT	19,000	PE	96.7	21,088	27,775
HINDALCO	190	PE	3.1	199	2,639,000
EICHERMOT	20,000	PE	222.8	21,088	26,525
ICICIBANK	350	PE	10.2	346	5,417,500
TATAMOTORS	150	PE	4.8	152	3,356,000
CIPLA	510	PE	3.3	544	533,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	270	CE	195,250	914%	8.2
CANBK	220	CE	116,000	544%	9.1
DISHTV	37	CE	440,000	511%	1.3
RELINFRA	120	CE	508,300	451%	8.3
DISHTV	36	CE	360,000	350%	1.7
RELINFRA	140	CE	397,800	350%	3.5
IDFC	47	CE	171,600	333%	0.1
RELINFRA	130	CE	427,700	327%	5.3
CANBK	225	CE	124,000	313%	7.0
HDFC	1,940	CE	102,000	292%	21.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	80	PE	178,100	4467%	2.3
DISHTV	31	PE	232,000	2800%	1.3
HINDALCO	175	PE	168,000	2300%	1.0
IGL	240	PE	104,500	1800%	1.1
HINDALCO	160	PE	497,000	1675%	0.5
JINDALSTEL	135	PE	537,750	420%	3.7
ZEEL	410	PE	136,500	400%	15.8
JISLJALEQS	40	PE	216,000	380%	0.2
DISHTV	32	PE	192,000	380%	1.6
IGL	250	PE	107,250	333%	2.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	500	CE	10,098	8.2
RELIANCE	1,300	CE	8,862	15.3
MARUTI	7,300	CE	8,310	91.8
MARUTI	7,400	CE	6,539	62.1
RELIANCE	1,280	CE	6,359	22.2
TATAMOTORS	170	CE	6,272	1.1
TATASTEEL	490	CE	5,268	12.3
RELIANCE	1,320	CE	5,081	10.2
TATASTEEL	510	CE	4,609	5.1
TATASTEEL	520	CE	4,458	3.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,100	PE	6,671	122.9
MARUTI	7,000	PE	6,472	89.0
RELIANCE	1,260	PE	6,154	28.1
TATASTEEL	480	PE	6,014	9.1
TATASTEEL	470	PE	4,943	6.2
RELIANCE	1,240	PE	4,518	19.9
TATASTEEL	460	PE	4,383	4.2
AXISBANK	700	PE	3,927	14.3
TATAMOTORS	150	PE	3,818	4.8
TCS	2,000	PE	3,668	16.7

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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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