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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	10,504	24,247,275	6,943,500	21.85	1.37	<b>10000</b>
PREVIOUS	10,624	23,708,400	6,005,650	38.75	1.53	
% CHANGE	-1.13%	2.27%	15.62%	-	-	

## OUTLOOK

### Nifty

- Nifty opened above 10600 levels but stooped lower in the second half.
- Nifty lost 103 points to close at 10482.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10700CE and Reduction in 10600PE.
- PCR OI stands at 1.37 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 10000.

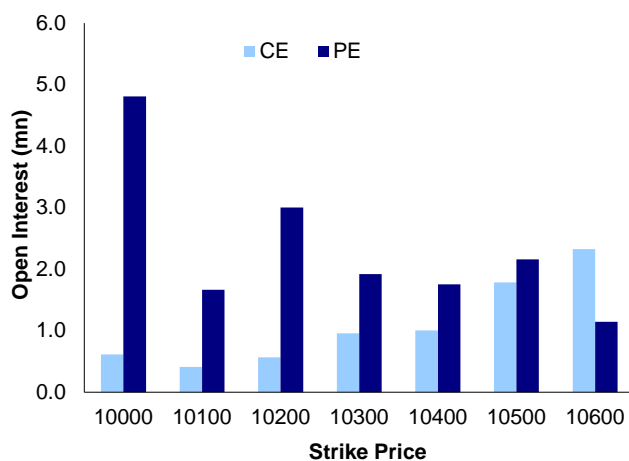
### NIFTY LEVELS

10278      10389      10481      10566      10660      10756

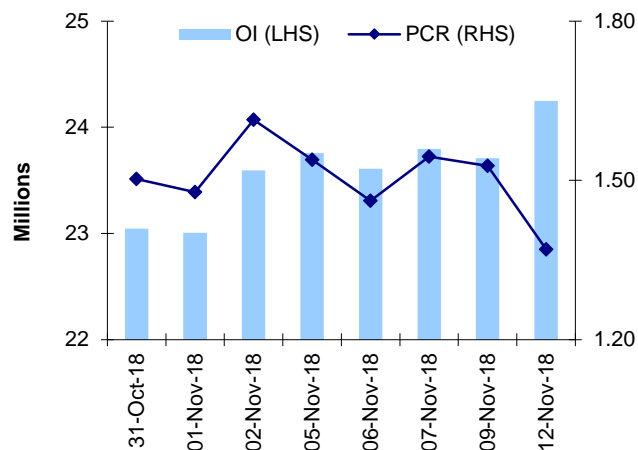
### Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 338,741Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SHREECEM	18.1%	142,350	0.0%
MGL	16.0%	1,828,200	1.6%
REPCOHOME	14.7%	519,300	3.1%
JINDALSTEL	13.7%	23,940,000	-2.0%
DCBBANK	11.1%	4,090,500	-4.9%
TATASTEEL	11.1%	36,094,159	1.9%
WOCKPHARMA	9.6%	3,443,400	8.9%
OIL	9.6%	2,875,554	-0.1%
TATAELXSI	8.9%	1,310,400	-3.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ORIENTBANK	-12.6%	9,450,000	-8.6%
JUSTDIAL	-11.5%	2,447,200	-4.3%
PCJEWELLER	-11.3%	7,813,500	-1.5%
BPCL	-11.1%	11,520,000	-1.9%
BALKRISIND	-9.2%	2,641,600	2.0%
BATAINDIA	-8.4%	1,444,300	-1.1%
BANKINDIA	-7.4%	19,686,000	-5.0%
DIVISLAB	-7.1%	3,522,400	-2.4%
MINDTREE	-7.0%	3,107,400	1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TITAN	13,985,301	123,160	895
SBIN	24,044,907	67,263	278
YESBANK	29,069,172	65,372	223
RELIANCE	5,801,720	62,979	1,080
MARUTI	687,443	49,454	7,088
TCS	2,552,008	49,203	1,915
TATASTEEL	8,120,996	47,233	583
AXISBANK	7,073,703	43,274	607
CIPLA	7,669,697	41,031	532

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.6	69	6,007,500
BHEL	80	CE	0.3	69	5,955,000
HINDALCO	250	CE	1.4	230	3,395,000
CIPLA	600	CE	2.2	533	947,000
TATAMOTORS	200	CE	2.4	187	4,701,000
MARUTI	7,500	CE	53.2	7,099	199,800
COALINDIA	270	CE	5.4	264	2,189,000
SBIN	300	CE	2.2	279	6,663,000
MARUTI	8,000	CE	12.2	7,099	169,725
BHEL	70	CE	1.8	69	3,015,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	1.2	607	1,916,400
ACC	1,420	PE	23.2	1,444	44,400
BHEL	65	PE	0.9	69	2,145,000
BHEL	67	PE	1.7	69	2,130,000
SBIN	280	PE	9.1	279	3,513,000
BHEL	60	PE	0.2	69	1,837,500
SBIN	250	PE	1.3	279	3,252,000
ICICIBANK	300	PE	0.8	353	3,572,250
TATAMOTORS	150	PE	0.6	187	1,890,000
LT	1,340	PE	13.9	1,369	352,125

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	230	CE	103,250	490%	1.2
WOCKPHARMA	580	CE	113,400	334%	21.1
VEDL	210	CE	446,250	270%	5.1
M&M	790	CE	132,000	267%	19.9
VEDL	215	CE	152,250	235%	3.6
JISLJALEQS	77	CE	144,000	220%	2.5
UNIONBANK	87	CE	102,000	183%	0.9
BANKINDIA	87	CE	198,000	154%	4.7
NMDC	112	CE	258,000	153%	1.7
JETAIRWAYS	320	CE	253,200	151%	2.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	900	PE	162,750	2613%	31.5
TITAN	880	PE	273,000	1300%	22.8
GLENMARK	660	PE	159,000	591%	19.2
INFIBEAM	52	PE	108,000	575%	6.7
VEDL	200	PE	169,750	288%	5.8
TITAN	860	PE	387,750	269%	16.9
TITAN	840	PE	538,500	198%	12.2
APOLLOTYRE	205	PE	177,000	195%	4.9
NBCC	65	PE	288,000	153%	2.2
TITAN	820	PE	305,250	142%	8.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	6,178	19.6
TATASTEEL	600	CE	5,521	12.7
TITAN	900	CE	5,120	27.1
MARUTI	7,500	CE	5,067	53.2
TATAMOTORS	200	CE	4,539	2.4
RELIANCE	1,140	CE	4,480	8.7
RELIANCE	1,120	CE	3,921	13.3
TCS	2,000	CE	3,372	16.2
TITAN	920	CE	3,327	18.1
MARUTI	7,400	CE	3,259	74.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	4,562	28.2
MARUTI	7,000	PE	3,872	137.3
RELIANCE	1,060	PE	3,498	19.5
RELIANCE	1,040	PE	3,369	13.4
TITAN	840	PE	3,334	12.2
MARUTI	7,200	PE	2,852	238.3
TITAN	860	PE	2,741	16.9
TATASTEEL	560	PE	2,575	9.0
TATAMOTORS	180	PE	2,370	4.2
TATAMOTORS	190	PE	2,216	8.6

## 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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