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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	10,590	20,621,025	6,108,450	5.85	1.01	10200
PREVIOUS	10,517	19,787,700	8,794,300	5.45	0.97	
% CHANGE	0.69%	4.21%	-30.54%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and maintained its highs through the trading session.
- Nifty added 72 points to close at 10584.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10500 strike.
- PCR OI stands at 1.01 compared to 0.97 in the previous trading session.
- Nifty to trade with a support of 10200.

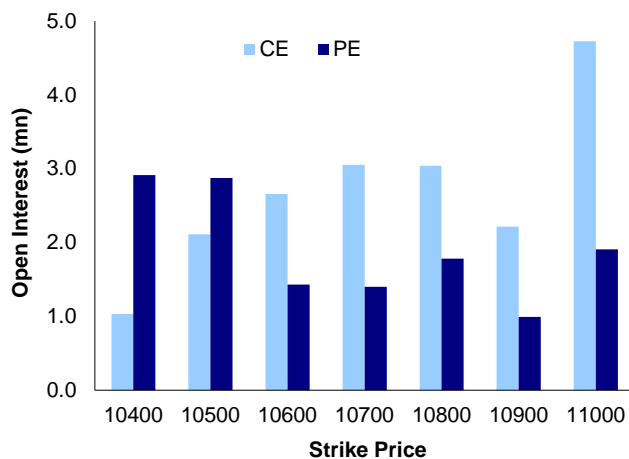
NIFTY LEVELS

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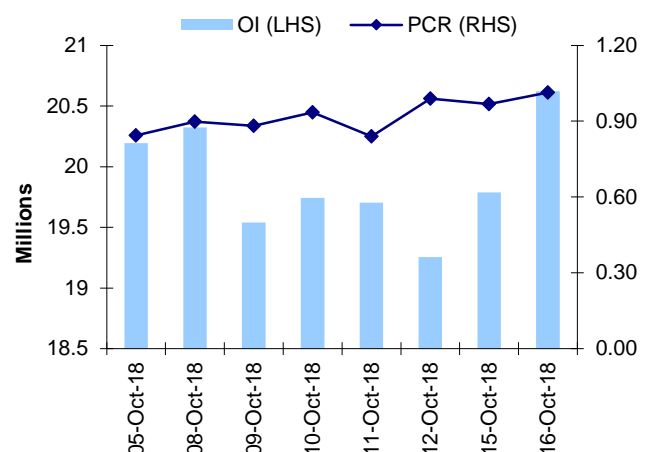
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 380,515Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JPASSOCIAT	33.4%	127,466,000	8.1%
INFRATEL	10.0%	6,854,400	-0.9%
HEROMOTOCO	9.8%	1,611,200	0.5%
MCX	8.9%	4,378,500	9.7%
FEDERALBNK	8.5%	48,125,000	7.7%
BALKRISIND	7.6%	1,876,000	-1.3%
DHFL	7.3%	12,721,500	-4.5%
ACC	7.3%	1,128,000	2.0%
CHENNPETRO	7.0%	1,146,000	3.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-22.9%	129,900,000	2.7%
ESCORTS	-7.9%	4,584,800	6.8%
SREINFRA	-7.7%	13,447,000	3.7%
CESC	-7.2%	5,325,100	2.9%
IGL	-5.4%	3,234,000	2.5%
KPIT	-5.4%	9,846,000	-1.8%
MOTHERSUMI	-5.2%	15,729,600	-0.9%
CUMMINSIND	-4.9%	1,092,700	-0.9%
GRANULES	-4.5%	12,890,000	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	33,597,068	90,003	270
RELIANCE	7,478,601	86,320	1,164
AXISBANK	13,083,651	76,820	589
FEDERALBNK	76,207,372	61,203	82
HDFC	3,427,228	60,265	1,756
ICICIBANK	18,042,549	57,749	321
TCS	2,815,425	54,976	1,962
HDFCBANK	2,351,501	47,086	1,993
MARUTI	637,012	45,877	7,151

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,200	CE	3.1	1,959	1,487,000
TCS	2,100	CE	7.1	1,959	1,368,000
TCS	2,300	CE	1.8	1,959	1,024,000
HEROMOTOCO	3,000	CE	33.5	2,886	169,800
TCS	2,000	CE	24.4	1,959	925,000
LT	1,300	CE	3.8	1,228	1,119,000
BAJAJ-AUTO	3,000	CE	4.9	2,615	235,000
TATAMOTORS	200	CE	1.7	186	5,869,500
HINDALCO	240	CE	3.0	231	3,066,000
MARUTI	8,000	CE	12.0	7,161	236,925

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	17.6	1,959	804,000
HEROMOTOCO	2,800	PE	45.5	2,886	118,600
HEROMOTOCO	2,700	PE	23.8	2,886	97,000
HEROMOTOCO	2,850	PE	63.7	2,886	74,200
ACC	1,400	PE	5.4	1,548	50,800
TCS	1,800	PE	4.6	1,959	416,000
ZEEL	400	PE	0.8	471	397,800
HEROMOTOCO	2,600	PE	13.3	2,886	62,200
BHEL	70	PE	0.5	76	1,290,000
INFY	650	PE	7.6	693	1,093,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TV18BRDCST	41	CE	110,500	1200%	1.2
SOUTHBANK	17	CE	1,159,935	775%	0.2
JPASSOCIAT	8	CE	2,074,000	771%	0.3
FEDERALBNK	95	CE	401,500	711%	0.3
ADANIPTS	335	CE	275,000	479%	10.7
FEDERALBNK	87	CE	1,001,000	435%	0.9
JPASSOCIAT	9	CE	170,000	400%	0.2
SOUTHBANK	16	CE	3,446,664	373%	0.3
FEDERALBNK	82	CE	1,661,000	314%	2.5
FEDERALBNK	85	CE	4,097,500	312%	1.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SOUTHBANK	14	PE	2,386,152	7100%	0.4
FEDERALBNK	80	PE	2,678,500	2114%	2.0
FEDERALBNK	77	PE	819,500	1142%	1.3
ADANIPTS	155	PE	144,000	800%	4.3
SOUTHBANK	13	PE	1,922,178	625%	0.2
TATAPOWER	71	PE	117,000	550%	1.2
EQUITAS	125	PE	304,000	533%	2.9
IDFCBANK	36	PE	242,000	450%	0.9
SOUTHBANK	12	PE	695,961	250%	0.1
HEROMOTOCO	2,800	PE	118,600	239%	45.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,700	CE	8,542	10.3
RELIANCE	1,200	CE	7,445	16.8
RELIANCE	1,160	CE	7,348	33.2
FEDERALBNK	85	CE	6,149	1.6
FEDERALBNK	90	CE	5,719	0.7
TCS	2,000	CE	5,234	24.4
FEDERALBNK	80	CE	5,156	3.9
RELIANCE	1,180	CE	4,609	24.2
INFY	720	CE	4,285	13.1
TCS	1,950	CE	4,259	44.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	4,271	9.5
RELIANCE	1,120	PE	3,928	14.2
INDUSINDBK	1,600	PE	3,795	24.6
TCS	1,900	PE	3,629	17.6
FEDERALBNK	75	PE	3,576	0.9
INFY	700	PE	3,400	26.6
RELIANCE	1,140	PE	3,032	21.1
FEDERALBNK	70	PE	2,988	0.4
INFY	680	PE	2,925	16.8
IBULHSGFIN	900	PE	2,320	50.4

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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