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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	10,752	21,773,850	7,073,400	16.85	1.04	10500
PREVIOUS	10,617	21,998,250	6,785,950	13.15	0.92	
% CHANGE	1.27%	-1.02%	4.24%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to rise in the second hal0066.
- Nifty added 131 points to close at 10735.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 10600PE and Reduction in 10800CE.
- PCR OI stands at 1.04 compared to 0.92 in the previous trading session.
- Nifty to trade with a support of 10500.

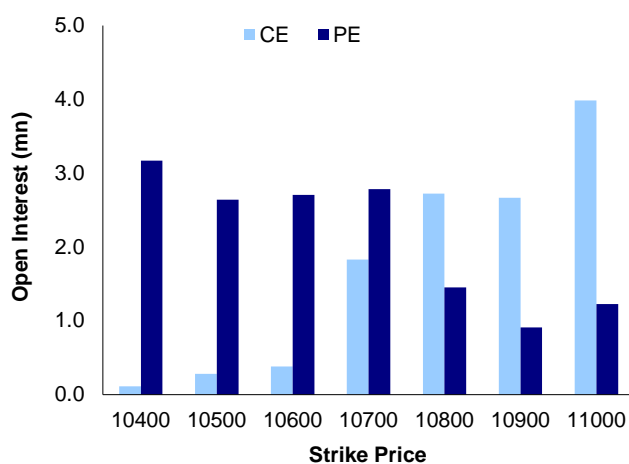
NIFTY LEVELS

10643 10752 10802 10928 11096 11191

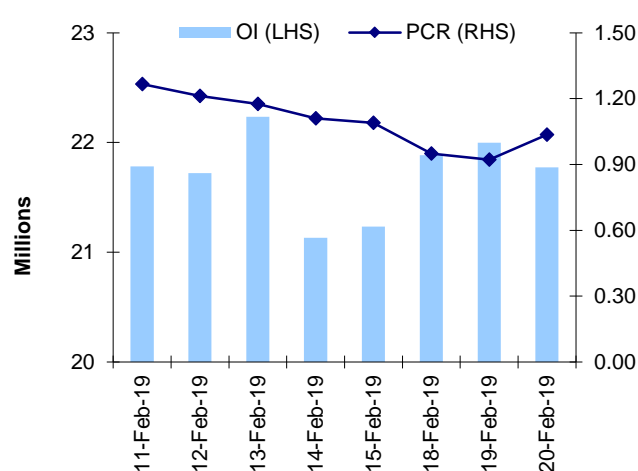
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 349,070Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUBLFOOD	20.0%	3,203,500	-3.6%
EXIDEIND	13.5%	10,742,000	0.7%
TVSMOTOR	8.9%	5,748,000	-1.4%
BPCL	8.3%	10,467,000	1.7%
PETRONET	8.1%	11,988,000	-1.3%
KPIT	7.8%	3,804,750	8.6%
MARICO	7.8%	7,152,600	-0.5%
HEROMOTOCO	6.8%	2,072,000	-0.5%
DCBBANK	5.6%	3,726,000	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JSWSTEEL	-21.0%	45,514,500	2.7%
KSCL	-12.4%	1,755,000	-0.7%
BRITANNIA	-11.5%	2,821,600	1.7%
ASIANPAINT	-10.4%	5,442,600	1.4%
NMDC	-9.5%	17,574,000	1.2%
RELIANCE	-9.4%	43,866,000	1.5%
ESCORTS	-9.3%	3,400,100	3.4%
CENTURYTEX	-9.0%	4,594,200	3.6%
YESBANK	-9.0%	113,169,000	2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	48,429,455	104,794	218
TCS	4,645,778	88,651	1,915
RELIANCE	6,298,179	77,360	1,234
TATASTEEL	15,487,251	75,299	491
HDFC	2,645,051	49,378	1,871
RELCAPITAL	30,429,253	43,210	145
SBIN	15,514,595	41,313	268
AXISBANK	5,772,687	40,407	700
DRREDDY	1,559,722	39,500	2,525

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	70	CE	0.2	63	4,327,500
SBIN	300	CE	0.4	268	10,215,000
HEROMOTOCO	2,700	CE	27.4	2,636	226,800
BHEL	65	CE	0.6	63	3,285,000
EICHERMOT	22,000	CE	34.7	20,511	37,925
HEROMOTOCO	2,800	CE	9.9	2,636	174,800
TATAMOTORS	200	CE	0.2	165	3,890,000
SBIN	290	CE	0.7	268	5,886,000
SBIN	280	CE	1.4	268	5,793,000
TATAMOTORS	180	CE	0.6	165	3,806,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	60	PE	0.5	63	3,262,500
TCS	1,700	PE	2.7	1,922	1,077,000
TATAMOTORS	150	PE	0.8	165	3,708,000
CIPLA	500	PE	1.8	543	663,000
BHEL	50	PE	0.1	63	2,145,000
HINDALCO	190	PE	2.4	194	2,387,000
AMBUJACEM	190	PE	0.8	206	810,000
BHEL	61	PE	0.7	63	1,807,500
CIPLA	530	PE	4.8	543	537,000
HEROMOTOCO	2,500	PE	15.5	2,636	115,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	200	CE	214,000	2575%	8.5
KSCL	600	CE	322,500	1094%	0.5
EXIDEIND	205	CE	218,000	891%	5.1
KSCL	400	CE	109,500	630%	26.3
INDIGO	1,160	CE	107,400	326%	15.8
KSCL	500	CE	330,000	273%	1.5
TCS	1,920	CE	179,000	253%	34.3
HINDUNILVR	1,740	CE	107,400	203%	22.5
KSCL	430	CE	201,000	198%	10.6
JINDALSTEL	165	CE	130,500	176%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
OIL	175	PE	105,369	417%	1.7
JINDALSTEL	145	PE	571,500	362%	2.7
EXIDEIND	195	PE	194,000	341%	1.0
APOLLOTYRE	205	PE	321,000	328%	2.5
KSCL	360	PE	223,500	303%	5.2
KSCL	370	PE	105,000	289%	6.7
ONGC	137	PE	273,750	248%	2.0
ADANI PORTS	350	PE	282,500	242%	5.5
KSCL	340	PE	276,000	235%	3.4
EXIDEIND	205	PE	360,000	233%	3.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	10,923	20.4
RELIANCE	1,260	CE	9,259	12.1
TATASTEEL	500	CE	7,783	6.3
TATASTEEL	490	CE	6,132	10.8
YESBANK	220	CE	6,100	7.6
RELIANCE	1,280	CE	5,926	6.7
RELIANCE	1,300	CE	5,673	3.8
TATASTEEL	480	CE	4,741	17.1
YESBANK	230	CE	4,414	4.3
SBIN	270	CE	4,376	4.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	9,244	9.1
RELIANCE	1,220	PE	6,554	14.3
TATASTEEL	480	PE	5,982	5.5
RELCAPITAL	130	PE	4,951	3.5
RELCAPITAL	140	PE	4,556	5.3
TATASTEEL	470	PE	4,325	3.4
RELCAPITAL	120	PE	3,804	2.4
YESBANK	210	PE	3,569	4.9
YESBANK	200	PE	3,304	2.7
RELIANCE	1,180	PE	3,149	5.8

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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