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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	10,978	21,026,025	6,580,700	27.2	1.47	10500
PREVIOUS	10,987	21,244,425	4,721,350	19.5	1.46	
% CHANGE	-0.08%	-1.03%	39.38%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down but recovered in the second half.
- Nifty lost 15 points to close at 10951.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10900 strike.
- PCR OI stands at 1.47 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 10500.

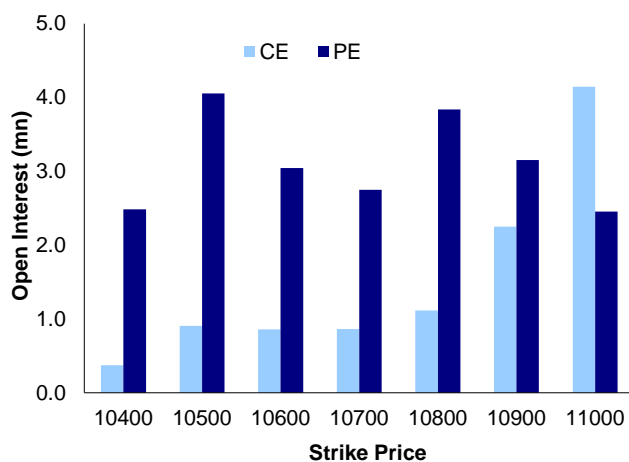
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

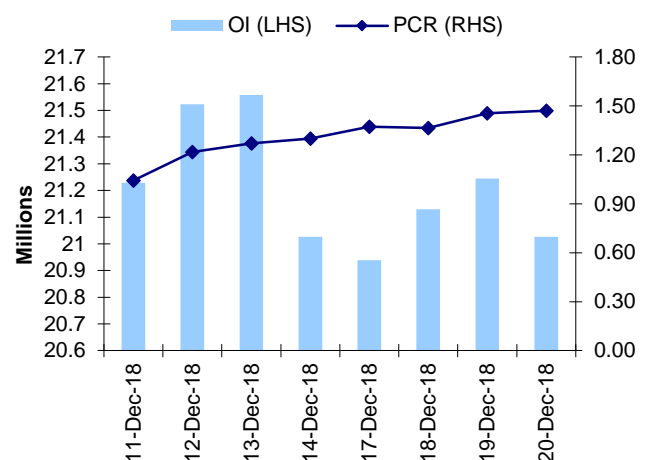
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 353,240Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	9.37%	24744000	-3.82%
BALKRISIND	8.72%	2732800	0.83%
TORNTPHARM	7.34%	343500	0.83%
BEML	6.87%	1562500	7.59%
GODFRYPHLP	5.06%	522900	-1.15%
CIPLA	4.67%	7776000	-0.86%
UJJIVAN	3.68%	3828800	8.79%
CESC	3.58%	1480050	2.76%
CEATLTD	3.24%	880600	0.49%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	-34.36%	4368000	-0.01%
ADANIPOWER	-21.66%	118340000	-1.33%
BAJFINANCE	-20.79%	4611750	-0.21%
STAR	-20.58%	2980000	0.36%
OIL	-18.14%	8725233	0.17%
DHFL	-17.28%	14374500	4.73%
RELIANCE	-16.68%	35672000	-0.73%
TATASTEEL	-16.56%	26198212	-0.77%
KPIT	-15.52%	4801500	0.28%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	61970822.00	114610.82	186.75
BEML	9449144.00	85258.58	913.35
AXISBANK	11004125.00	69882.07	632.95
RELIANCE	5764731.00	64856.03	1128.45
MARUTI	824303.00	64670.70	7807.05
SBIN	1922232.00	57239.61	294.05
ICICIBANK	12109613.00	44008.41	362.15
HDFCBANK	1995119.00	42290.75	2137.45
LT	2782410.00	40173.20	1450.80

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8000	CE	37.75	7827.5	275025
ZEEL	500	CE	1.45	463.8	1540500
SBIN	300	CE	2.9	294.9	7836000
IDEA	40	CE	0.5	38.25	10850000
TATAMOTORS	180	CE	2.25	176.25	5386500
HINDALCO	230	CE	1.85	224.25	2464000
BHEL	75	CE	0.45	70.9	4282500
HEROMOTOCO	3400	CE	42.9	3372.5	106000
TCS	2000	CE	12.1	1960.75	811250
BHEL	70	CE	2.05	70.9	4132500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3200	PE	9.5	3372.5	116800
HEROMOTOCO	3000	PE	2.1	3372.5	115200
HEROMOTOCO	3100	PE	4.4	3372.5	85400
BAJAJ-AUTO	3000	PE	148	2895.5	110500
HINDALCO	220	PE	2.35	224.25	1480500
AXISBANK	600	PE	1.6	634.9	1711200
INFY	620	PE	1.3	669.05	1857600
ITC	260	PE	0.1	283.15	3151200
SBIN	280	PE	0.6	294.9	3075000
KOTAKBANK	1100	PE	0.7	1240.3	488800

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UJIVAN	300	CE	214400	1240.00%	1.75
M&MFIN	500	CE	570000	1069.23%	4.75
BEML	920	CE	180000	990.91%	20.9
BEML	940	CE	111500	725.93%	13.7
BANKINDIA	115	CE	168000	460.00%	0.3
UJIVAN	290	CE	112000	337.50%	3.1
MARICO	395	CE	153400	293.33%	3.05
DHFL	245	CE	100500	272.22%	6.45
TCS	1960	CE	127000	268.12%	26.25
NATIONALUM	62	CE	496000	264.71%	1.15

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UJIVAN	270	PE	174400	10800.00%	5.2
UJIVAN	260	PE	184000	2200.00%	2.45
BEML	900	PE	119000	981.82%	20.1
BEL	87	PE	450450	911.11%	1.4
DHFL	240	PE	142500	427.78%	9.3
EQUITAS	125	PE	228000	375.00%	2.75
ORIENTBANK	87	PE	360000	361.54%	0.9
BEL	90	PE	470250	265.38%	2.45
DHFL	230	PE	226500	214.58%	4.95
UJIVAN	250	PE	256000	213.73%	1.25

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1140	CE	12672	11.25
MARUTI	8000	CE	11394	37.75
RELIANCE	1160	CE	9435	5.6
SBIN	300	CE	8512	2.9
YESBANK	190	CE	6903	5.65
TATAMOTORS	180	CE	6352	2.25
MARUTI	8100	CE	5543	19.45
YESBANK	200	CE	5510	2.65
RELIANCE	1120	CE	5268	20.95
ASHOKLEY	110	CE	5261	0.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1120	PE	7528	10.4
RELIANCE	1100	PE	7220	4.9
MARUTI	7800	PE	5355	83.9
MARUTI	7700	PE	5097	50.45
SBIN	290	PE	4090	2.55
RELIANCE	1080	PE	3722	2.55
SBIN	300	PE	3543	7.9
YESBANK	180	PE	3386	3.75
MARUTI	7600	PE	3299	29.05
RELIANCE	1140	PE	3174	19.95

## 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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