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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	10,809	20,255,550	4,076,150	17.8	1.09	<b>10500</b>
PREVIOUS	10,804	20,988,600	5,715,950	15.45	1.11	
% CHANGE	0.04%	-3.49%	-28.69%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded in a small range throughout the day.
- Nifty added 1 point to close at 10791.
- OI concentration is seen at 11000CE and 10700PE.
- Reduction witnessed in 10700CE and in 10600PE.
- PCR OI stands at 1.09 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 10500.

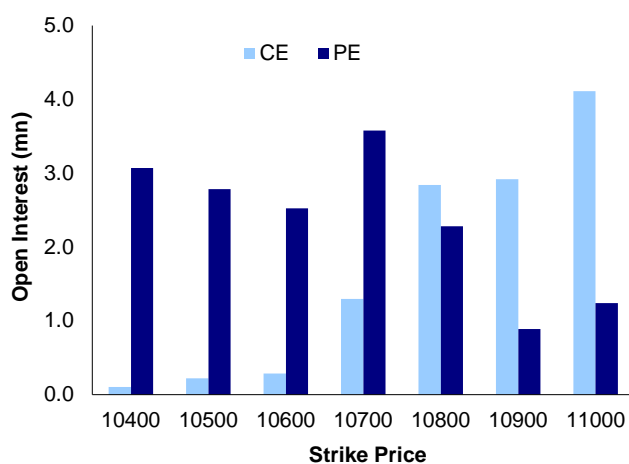
### NIFTY LEVELS

10643      10752      10802      10928      11096      11191

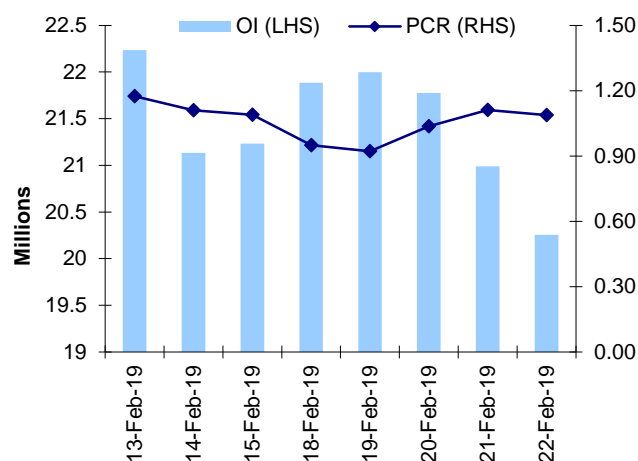
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 332,795Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	65.5%	12,589,600	-4.0%
REPCOHOME	19.4%	968,000	0.0%
ARVIND	17.8%	7,042,000	-3.0%
TORNTPHARM	10.0%	465,500	-0.2%
BEML	7.3%	1,303,400	4.0%
TVSMOTOR	3.5%	6,029,000	2.0%
BAJAJ-AUTO	2.6%	2,025,250	0.1%
MFSL	2.1%	1,771,200	-0.8%
TATAMTRDVR	2.0%	28,686,200	1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	-17.9%	1,539,000	-1.3%
PEL	-16.1%	3,050,804	3.0%
ADANIPOWER	-15.6%	103,860,000	0.8%
PAGEIND	-14.9%	161,725	1.2%
VOLTAS	-14.2%	4,840,000	-0.3%
JSWSTEEL	-13.6%	34,912,500	3.2%
KSCL	-13.5%	1,332,000	-3.4%
NCC	-13.3%	40,680,000	0.1%
JISLJLEQS	-12.8%	30,285,000	1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	83,859,904	1,032,019	1,238
YESBANK	51,329,944	113,166	222
RELIANCE	8,755,865	108,040	1,232
AXISBANK	9,822,278	68,679	702
MARUTI	764,535	52,752	6,912
TATASTEEL	10,005,723	49,902	502
HDFCBANK	2,222,677	46,669	2,091
HDFC	2,461,406	46,486	1,887
RELINFRA	34,461,210	46,155	134

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.3	272	9,525,000
BHEL	70	CE	0.1	64	3,967,500
KOTAKBANK	1,260	CE	10.9	1,241	1,664,000
HEROMOTOCO	2,700	CE	33.7	2,683	242,400
BHEL	65	CE	0.6	64	3,045,000
KOTAKBANK	1,300	CE	3.1	1,241	1,260,000
TECHM	860	CE	2.6	826	1,249,200
EICHERMOT	22,000	CE	17.4	20,570	32,500
COALINDIA	220	CE	1.2	216	2,112,000
TECHM	840	CE	6.4	826	1,182,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	1.0	1,928	1,070,500
BHEL	60	PE	0.3	64	2,932,500
CIPLA	500	PE	1.1	543	667,000
BHEL	50	PE	0.1	64	2,220,000
TATAMOTORS	150	PE	0.4	174	3,318,000
TATAMOTORS	160	PE	0.6	174	3,268,000
HINDALCO	190	PE	1.1	197	2,695,000
ICICIBANK	350	PE	3.3	353	5,700,750
TECHM	800	PE	3.4	826	921,600
AMBUJACEM	190	PE	0.3	210	675,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	1,240	CE	986,400	3526%	18.9
KOTAKBANK	1,260	CE	1,664,000	3100%	10.9
SUZLON	8	CE	1,368,000	800%	0.1
ARVIND	75	CE	126,000	350%	2.2
KOTAKBANK	1,280	CE	800,000	286%	5.8
KOTAKBANK	1,300	CE	1,260,000	225%	3.1
RECLTD	137	CE	144,000	167%	0.9
BATAINDIA	1,340	CE	290,950	157%	6.0
BALKRISIND	860	CE	152,800	151%	15.8
MUTHOOTFIN	560	CE	117,000	117%	3.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BATAINDIA	1,300	PE	118,250	2588%	17.2
BHEL	64	PE	1,057,500	840%	1.1
MOTHERSUMI	140	PE	604,200	715%	2.2
JINDALSTEL	160	PE	180,000	700%	3.9
BPCL	340	PE	394,200	564%	3.3
JISLJALEQS	57	PE	351,000	550%	0.8
RECLTD	130	PE	1,032,000	514%	1.4
IRB	125	PE	416,000	420%	1.5
KOTAKBANK	1,180	PE	188,000	411%	3.0
KOTAKBANK	1,240	PE	682,400	405%	17.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	11,275	8.1
RELIANCE	1,240	CE	9,634	15.4
MARUTI	7,000	CE	8,844	61.3
TATASTEEL	500	CE	8,064	9.6
YESBANK	220	CE	7,187	7.6
KOTAKBANK	1,260	CE	7,108	10.9
YESBANK	230	CE	6,622	3.8
RELIANCE	1,300	CE	6,346	2.3
RELIANCE	1,280	CE	6,345	4.2
TATASTEEL	510	CE	6,275	5.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,220	PE	7,718	10.7
RELIANCE	1,240	PE	6,101	18.6
RELIANCE	1,200	PE	5,938	5.8
TATASTEEL	490	PE	5,839	4.1
YESBANK	210	PE	3,864	2.4
AXISBANK	690	PE	3,845	4.1
YESBANK	220	PE	3,746	5.1
TATASTEEL	500	PE	3,736	7.0
MARUTI	6,800	PE	3,734	41.1
TATASTEEL	480	PE	3,685	2.6

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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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