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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	10,887	18,034,575	5,845,200	7.05	1.22	10500
PREVIOUS	10,809	20,255,550	4,076,150	17.8	1.09	
% CHANGE	0.72%	-10.96%	43.40%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half of the trading session.
- Nifty added 88 point to close at 10880.
- OI concentration is seen at 11000CE and 10700PE.
- Activity witnessed in 10800 strike.
- PCR OI stands at 1.22 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 10500.

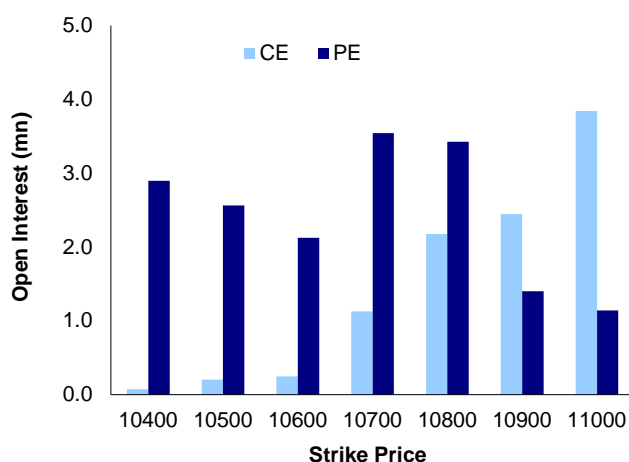
NIFTY LEVELS

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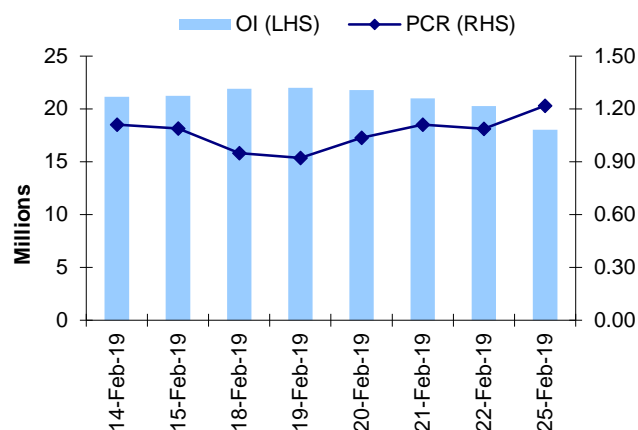
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 341,696Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPTS	23.2%	21,527,500	-8.4%
APOLLOHOSP	0.9%	1,239,000	3.6%
MINDTREE	0.4%	2,676,600	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	-39.7%	1,221,000	3.4%
ICICIPRULI	-37.7%	3,459,000	0.7%
UPL	-34.0%	9,394,800	2.5%
GLENMARK	-33.6%	2,634,000	0.0%
INFRATEL	-31.0%	5,206,000	-3.1%
GODFRYPHP	-30.0%	294,000	-1.4%
TATASTEEL	-29.8%	21,802,489	0.6%
NBCC	-28.6%	21,000,000	0.4%
IDBI	-28.5%	16,350,000	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	47,825,222	108,087	229
RELIANCE	7,852,528	96,766	1,232
ITC	30,047,503	82,772	277
AXISBANK	11,428,024	80,108	704
LT	5,873,730	74,875	1,276
TCS	2,934,880	57,571	1,985
SBIN	20,793,897	56,038	270
TATASTEEL	10,357,604	52,197	505
KOTAKBANK	3,735,590	46,279	1,241

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.2	271	9,540,000
BHEL	70	CE	0.1	64	3,772,500
KOTAKBANK	1,260	CE	5.0	1,238	1,616,000
HEROMOTOCO	2,700	CE	41.0	2,714	204,600
BHEL	65	CE	0.7	64	2,887,500
ITC	280	CE	1.2	277	5,121,600
KOTAKBANK	1,240	CE	11.4	1,238	1,200,000
ITC	300	CE	0.1	277	4,694,400
COALINDIA	220	CE	0.9	215	2,164,800
SBIN	280	CE	0.7	271	5,301,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	0.5	1,986	1,061,250
BHEL	60	PE	0.2	64	2,767,500
HINDALCO	190	PE	0.7	197	2,653,000
BHEL	50	PE	0.1	64	2,212,500
TATAMOTORS	160	PE	0.4	176	2,976,000
INFY	620	PE	0.8	755	1,618,800
CIPLA	500	PE	0.6	549	592,000
TATAMOTORS	150	PE	0.2	176	2,800,000
TATAMOTORS	170	PE	0.9	176	2,466,000
ITC	260	PE	0.1	277	3,093,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	325	CE	265,000	1667%	7.3
ADANIPTS	335	CE	387,500	1092%	3.4
ADANIPTS	330	CE	1,027,500	1011%	5.2
MOTHERSUMI	165	CE	843,600	996%	1.5
MOTHERSUMI	175	CE	162,450	850%	0.5
JINDALSTEL	175	CE	175,500	609%	0.3
JSWSTEEL	305	CE	126,000	394%	0.8
MOTHERSUMI	180	CE	156,750	358%	0.3
ADANIPTS	340	CE	907,500	343%	2.2
ADANIPTS	350	CE	1,002,500	278%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	155	PE	892,050	5117%	2.9
ENGINERSIN	102	PE	475,600	3767%	1.4
MOTHERSUMI	150	PE	860,700	2223%	1.5
WIPRO	385	PE	144,000	1100%	4.1
EQUITAS	107	PE	220,000	1000%	1.5
UPL	840	PE	301,200	865%	6.0
JSWSTEEL	290	PE	210,000	536%	5.5
WIPRO	380	PE	573,600	388%	2.5
MOTHERSUMI	160	PE	287,850	381%	4.7
MOTHERSUMI	145	PE	666,900	325%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	13,469	11.0
RELIANCE	1,260	CE	11,991	4.5
YESBANK	230	CE	10,876	5.1
TCS	2,000	CE	8,135	13.9
MARUTI	7,000	CE	7,010	47.9
TATASTEEL	510	CE	6,988	5.0
RELIANCE	1,280	CE	6,525	1.9
YESBANK	240	CE	5,719	2.2
YESBANK	220	CE	5,252	11.7
TCS	1,960	CE	5,241	35.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,220	PE	9,682	7.5
RELIANCE	1,200	PE	6,419	3.3
TATASTEEL	500	PE	6,021	4.7
YESBANK	220	PE	5,290	2.0
RELIANCE	1,240	PE	4,474	16.1
TATASTEEL	490	PE	3,542	2.4
RELIANCE	1,180	PE	3,359	1.5
MARUTI	6,900	PE	3,218	54.1
HDFCBANK	2,100	PE	3,171	6.5
ICICIBANK	350	PE	3,144	1.4

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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