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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	10,695	19,782,000	6,828,750	-19.2	1.14	10318
PREVIOUS	10,571	18,788,625	9,271,200	-17.9	1.06	
% CHANGE	1.17%	5.29%	-26.34%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained significantly in the second half.
- Nifty added 125 points to close at 10714.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 11000CE and in 10600PE.
- PCR OI stands at 1.14 compared to 1.06 in the previous trading session.
- Nifty to trade with a support of 10320.

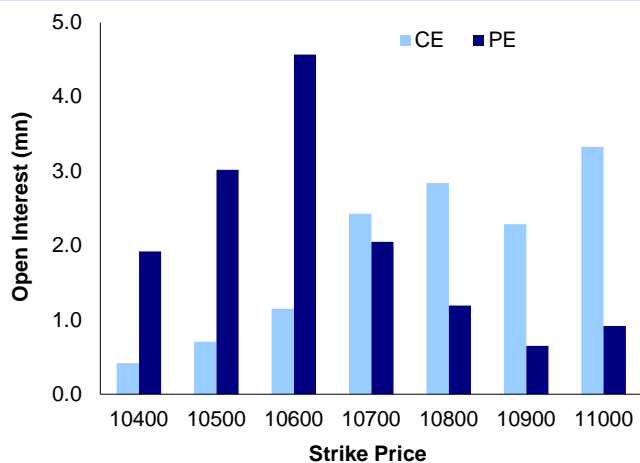
NIFTY LEVELS

10402 10512 10603 10760 10803 10941

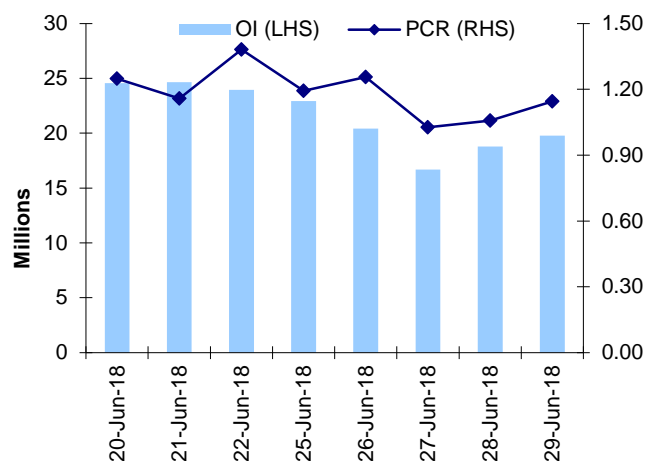
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 301,436Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	19.7%	2,818,200	3.7%
IDBI	18.7%	64,740,000	10.1%
NIITTECH	17.6%	1,370,250	3.5%
HEROMOTOCO	15.0%	1,508,600	-1.2%
JISLJLEQS	14.9%	42,930,000	-3.2%
GODREJIND	14.2%	1,669,500	4.9%
TORNTPHARM	13.0%	664,000	0.3%
INDIANB	12.6%	2,502,000	-1.0%
EXIDEIND	12.3%	8,380,000	3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-4.0%	95,700,000	4.2%
ARVIND	-3.2%	4,572,000	3.1%
NATIONALUM	-3.1%	45,840,000	4.3%
LT	-3.1%	15,742,500	3.3%
DALMIABHA	-2.9%	687,000	1.4%
CHOLAFIN	-2.8%	838,000	3.0%
BEL	-2.8%	29,422,800	4.7%
REPCOHME	-2.8%	533,700	1.6%
NHPC	-2.7%	27,783,000	4.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	4,864,530	103,338	2,108
RELIANCE	7,966,401	77,073	972
HDFC	4,022,628	76,231	1,908
TECHM	10,890,801	70,978	655
TCS	3,506,276	64,910	1,848
ICICIBANK	20,930,477	57,312	275
TATASTEEL	9,477,384	53,441	568
TITAN	4,960,179	42,715	879
SBIN	16,244,724	42,385	259

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	CE	2.6	270	5,716,500
ADANI PORTS	400	CE	3.4	373	477,500
TCS	1,900	CE	28.0	1,853	647,500
ICICIBANK	290	CE	3.7	275	5,054,500
ICICIBANK	300	CE	2.1	275	4,999,500
BPCL	400	CE	6.8	368	599,400
TECHM	700	CE	8.4	644	832,800
HEROMOTOCO	3,600	CE	30.4	3,442	67,400
MARUTI	9,000	CE	125.3	8,859	97,800
BHEL	80	CE	0.8	72	1,980,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	260	PE	8.1	260	3,246,000
TCS	1,800	PE	23.4	1,853	441,000
HINDALCO	220	PE	4.3	231	1,400,000
TCS	1,850	PE	44.2	1,853	377,500
ICICIBANK	270	PE	6.7	275	2,860,000
BPCL	300	PE	1.1	368	336,600
RELIANCE	940	PE	12.6	975	1,293,000
TCS	1,750	PE	11.4	1,853	291,500
ICICIBANK	280	PE	11.8	275	2,466,750
BHEL	65	PE	0.7	72	1,207,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JISLJALEQS	80	CE	1,242,000	6800%	3.9
TECHM	640	CE	136,800	5600%	28.2
TECHM	660	CE	261,600	5350%	19.6
BIOCON	620	CE	670,500	3286%	21.9
INFY	1,460	CE	104,400	2386%	4.7
NTPC	167	CE	104,000	1200%	1.1
HINDALCO	265	CE	126,000	1100%	0.9
BIOCON	640	CE	783,900	1077%	13.9
JISLJALEQS	75	CE	198,000	1000%	6.3
FEDERALBNK	92	CE	181,500	1000%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	95	PE	140,000	3400%	0.7
FEDERALBNK	65	PE	110,000	1900%	0.1
IDFC	42	PE	501,600	1800%	0.6
SBIN	220	PE	114,000	1800%	0.4
IDFC	40	PE	475,200	1700%	0.3
VEDL	190	PE	127,750	1117%	0.6
JISLJALEQS	75	PE	603,000	1017%	4.2
ICICIBANK	230	PE	233,750	963%	0.6
SBIN	235	PE	150,000	900%	1.3
COALINDIA	240	PE	112,200	750%	0.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	CE	4,928	17.0
RELIANCE	980	CE	4,631	24.5
TATASTEEL	580	CE	4,599	11.3
TATASTEEL	560	CE	4,295	19.4
TATAMOTORS	270	CE	4,237	11.5
TATAMOTORS	280	CE	3,878	7.2
ICICIBANK	280	CE	3,816	6.8
ICICIBANK	300	CE	3,236	2.1
ICICIBANK	290	CE	3,221	3.7
MARUTI	9,000	CE	3,101	125.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	270	PE	2,493	6.7
RELIANCE	940	PE	2,172	12.6
ICICIBANK	260	PE	1,969	3.6
RELIANCE	960	PE	1,759	19.7
TATASTEEL	540	PE	1,695	11.4
TATAMOTORS	240	PE	1,546	2.2
TATAMOTORS	260	PE	1,476	6.8
SBIN	260	PE	1,470	8.1
TATAMOTORS	270	PE	1,447	11.0
RELIANCE	900	PE	1,342	4.5

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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