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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	10,658	19,809,750	6,146,350	1.25	1.13	10318
PREVIOUS	10,695	19,782,000	6,828,750	-19.2	1.14	
% CHANGE	-0.34%	0.14%	-9.99%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded negative throughout the trading session.
- Nifty lost 57 points to close at 10657.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 11000CE and in 10500PE.
- PCR OI stands at 1.13 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 10320.

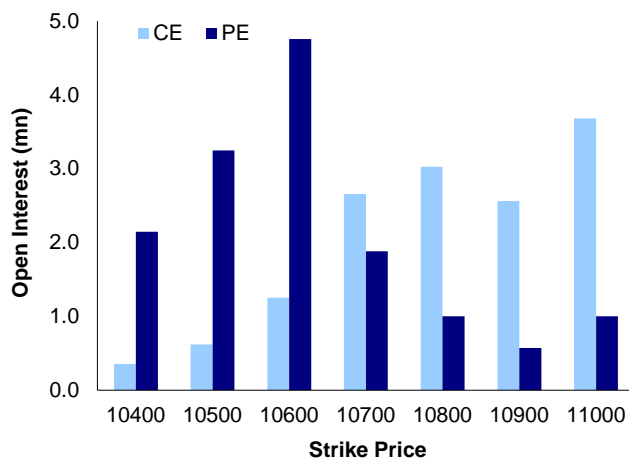
NIFTY LEVELS

10402 10512 10603 10760 10803 10941

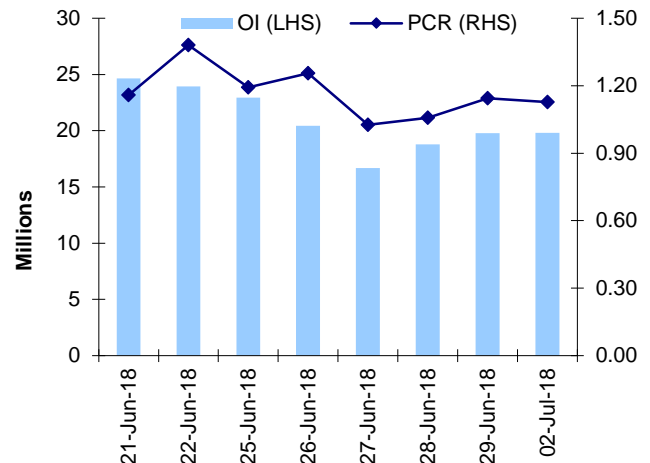
Stocks

- **Sector:-** Two wheeler stocks traded positive.
- Market wide open interest is seen at 315,350Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIBANK	18.0%	112,576,750	0.7%
BERGEPAIN	10.5%	1,927,200	1.7%
ADANIEN	10.2%	14,776,000	-7.2%
JINDALSTEL	8.1%	34,305,750	-7.2%
CHENNPETRO	7.9%	1,980,000	-2.3%
APOLLOHOSP	7.5%	768,500	1.6%
HEROMOTOCO	7.1%	1,615,400	-1.7%
INFRATEL	6.6%	5,553,900	-0.5%
CGPOWER	6.4%	33,612,000	5.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DISHTV	-8.0%	53,696,000	0.7%
IOC	-6.2%	31,503,000	-1.5%
LT	-5.7%	14,840,250	-1.5%
BEML	-5.6%	1,790,000	0.7%
IGL	-5.6%	5,797,000	0.6%
DHFL	-4.7%	26,827,500	-2.7%
ITC	-4.6%	74,090,400	-1.2%
GAIL	-4.5%	12,830,937	0.2%
PTC	-4.4%	16,856,000	-2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	69,733,139	191,401	277
TATASTEEL	15,763,048	89,779	561
RELIANCE	6,660,916	64,087	961
SBIN	21,896,701	56,410	259
HDFCBANK	2,466,219	51,249	2,073
TCS	2,650,290	49,083	1,851
LT	3,832,519	48,045	1,256
ITC	18,097,981	47,530	263
TATAMOTORS	16,495,647	44,467	267

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,600	CE	20.4	3,392	130,800
TATAMOTORS	300	CE	2.4	268	6,864,000
TCS	1,900	CE	31.9	1,859	727,500
TATASTEEL	580	CE	10.8	554	2,617,487
MARUTI	9,000	CE	109.8	8,845	127,200
BPCL	400	CE	6.3	368	624,600
ADANIPTS	400	CE	2.0	364	425,000
TECHM	700	CE	7.2	646	895,200
RELIANCE	1,000	CE	14.2	964	2,440,000
TATAMOTORS	280	CE	6.5	268	4,588,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	260	PE	7.9	260	3,288,000
TCS	1,800	PE	24.1	1,859	492,000
HINDALCO	220	PE	6.6	224	1,477,000
TCS	1,850	PE	43.7	1,859	405,500
BPCL	300	PE	1.0	368	365,400
ICICIBANK	270	PE	5.1	278	3,327,500
ICICIBANK	280	PE	9.6	278	3,206,500
RELIANCE	940	PE	16.3	964	1,358,000
TCS	1,750	PE	11.9	1,859	312,000
BHEL	65	PE	0.7	72	1,290,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	185	CE	130,000	5100%	7.8
RELCAPITAL	380	CE	306,000	3300%	15.0
TV18BRDCST	50	CE	799,000	3033%	2.1
JINDALSTEL	200	CE	126,000	1020%	15.3
ASIANPAINT	1,320	CE	131,400	852%	21.5
ADANIPT	100	CE	252,000	800%	8.7
BHARTIARTL	370	CE	214,200	688%	11.6
PNB	82	CE	170,500	675%	2.7
PFC	77	CE	2,478,000	577%	1.7
NTPC	152	CE	104,000	550%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	215	PE	105,000	3400%	0.3
RPOWER	25	PE	156,000	1100%	0.2
DHFL	540	PE	481,500	970%	7.3
NTPC	152	PE	288,000	700%	2.9
NTPC	147	PE	220,000	686%	1.5
KTKBANK	95	PE	337,500	582%	1.7
RCOM	7	PE	168,000	500%	0.1
ADANIPT	80	PE	148,000	429%	0.7
VEDL	210	PE	1,666,000	388%	1.5
ANDHRABANK	25	PE	338,000	333%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	580	CE	8,385	10.8
TATASTEEL	600	CE	7,067	6.2
TATASTEEL	560	CE	5,235	17.8
TATAMOTORS	280	CE	4,892	6.5
TATAMOTORS	270	CE	4,533	10.4
VEDL	240	CE	4,328	10.4
VEDL	250	CE	4,106	6.7
RELIANCE	1,000	CE	3,828	14.2
TATAMOTORS	290	CE	3,812	3.9
ICICIBANK	280	CE	3,657	7.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	540	PE	3,132	14.6
TATAMOTORS	260	PE	3,027	7.4
RELIANCE	960	PE	2,860	24.7
VEDL	230	PE	2,795	5.9
TATASTEEL	560	PE	2,725	24.1
VEDL	210	PE	2,717	1.5
VEDL	220	PE	2,542	3.2
TATASTEEL	520	PE	2,235	8.4
TATAMOTORS	270	PE	2,152	11.9
ICICIBANK	270	PE	2,105	5.1

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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