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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	10,413	23,005,650	7,673,800	33.45	1.48	<b>10000</b>
PREVIOUS	10,398	23,047,500	12,420,600	12.4	1.50	
% CHANGE	0.14%	-0.18%	-38.22%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and closed flat.
- Nifty lost 6 points to close at 10380.
- OI concentration is seen at 10700CE and 10000PE.
- Addition witnessed in 10400CE and in 10000PE.
- PCR OI stands at 1.48 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 10000.

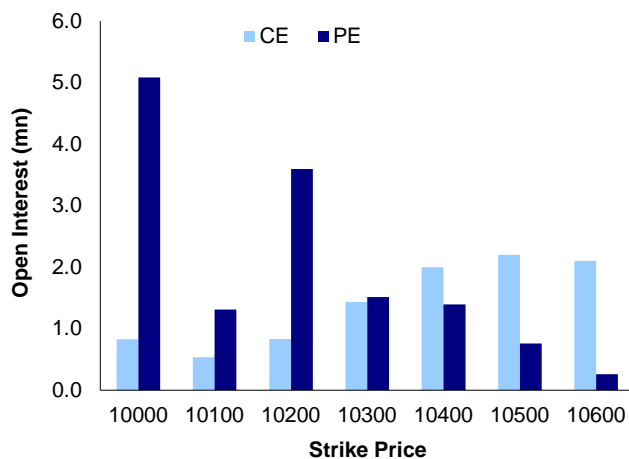
### NIFTY LEVELS

9991      10137      10278      10389      10481      10566

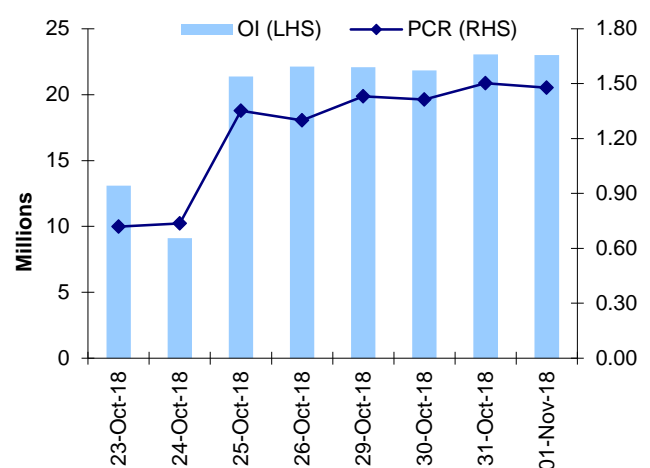
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 302,176Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	46.56%	3,514,500	4.47%
COALINDIA	14.25%	27,374,600	-1.90%
SHREECEM	12.65%	138,950	0.48%
EXIDEIND	11.18%	5,686,000	-4.30%
VOLTAS	11.11%	6,119,000	-1.42%
GODREJCP	10.66%	4,797,000	-2.68%
PCJEWELLER	10.27%	8,907,000	18.63%
MGL	7.86%	1,696,800	1.02%
ADANIPTS	7.27%	16,305,000	-0.17%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-18.51%	590,000	1.41%
SYNDIBANK	-16.82%	23,364,000	0.14%
REPCOHOME	-13.78%	546,300	3.51%
TATAELXSI	-11.12%	1,179,200	3.85%
ALBK	-10.09%	13,618,000	-2.04%
BEL	-10.05%	21,720,600	4.78%
APOLLOHOSP	-8.47%	746,000	2.75%
ORIENTBANK	-8.24%	9,690,000	0.31%
INDUSINDBK	-7.51%	7,069,200	2.73%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	69,202,992	138,324	204
LT	8,903,105	120,854	1,327
RELIANCE	9,396,027	99,506	1,056
AXISBANK	16,048,865	95,574	602
HDFCBANK	4,907,263	93,820	1,912
HDFC	5,142,502	90,714	1,762
SBIN	29,144,808	83,067	286
ICICIBANK	22,157,128	78,543	354
MARUTI	842,039	56,257	6,712

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	1.2	69	5,932,500
BHEL	80	CE	0.6	69	5,655,000
MARUTI	7,000	CE	126.6	6,724	257,775
BHEL	70	CE	2.7	69	3,652,500
HINDALCO	250	CE	3.9	232	2,583,000
LT	1,400	CE	11.4	1,333	640,875
BANKBARODA	120	CE	2.2	108	4,628,000
MARUTI	7,500	CE	33.0	6,724	174,750
ITC	300	CE	1.8	279	3,597,600
HEROMOTOCO	3,000	CE	22.8	2,806	74,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	3.5	603	1,894,800
BAJAJ-AUTO	3,000	PE	390.0	2,611	110,250
BHEL	65	PE	1.6	69	1,950,000
BHEL	60	PE	0.5	69	1,830,000
ICICIBANK	300	PE	1.6	354	3,795,000
DRREDDY	3,000	PE	520.0	2,473	127,000
BHEL	62	PE	0.9	69	1,597,500
TATAPOWER	70	PE	1.1	77	1,674,000
BHEL	67	PE	2.5	69	1,440,000
TATAMOTORS	150	PE	1.9	180	1,953,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LT	1,420	CE	150,000	9900%	8.0
LT	1,500	CE	280,125	811%	2.5
RCOM	25	CE	504,000	800%	0.1
RCOM	18	CE	448,000	700%	0.5
DABUR	380	CE	136,250	679%	10.1
IGL	300	CE	222,750	523%	5.2
IGL	290	CE	154,000	522%	8.1
TATAPOWER	79	CE	153,000	467%	2.4
ADANIPOWER	47	CE	320,000	433%	5.4
DABUR	390	CE	351,250	384%	6.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPOWER	35	PE	460,000	2200%	0.3
LT	1,340	PE	234,750	2059%	37.0
BEL	95	PE	455,400	1214%	2.7
ADANIPOWER	40	PE	1,160,000	867%	0.7
IBULHSGFIN	820	PE	283,500	759%	39.5
PCJEWELLER	60	PE	726,000	734%	2.9
AXISBANK	600	PE	267,600	576%	25.8
AXISBANK	590	PE	145,200	537%	21.6
NBCC	52	PE	192,000	433%	0.8
SBIN	285	PE	267,000	345%	12.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LT	1,400	CE	9,045	11.4
TATAMOTORS	200	CE	6,603	2.8
RELIANCE	1,100	CE	6,488	22.6
MARUTI	7,000	CE	5,566	126.6
YESBANK	200	CE	5,421	18.5
TATAMOTORS	190	CE	5,296	5.2
YESBANK	210	CE	4,501	13.9
LT	1,380	CE	4,347	15.6
TATAMOTORS	180	CE	4,189	9.3
LT	1,360	CE	4,067	21.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	3,991	15.8
RELIANCE	1,040	PE	3,975	28.5
TATAMOTORS	170	PE	3,758	5.5
LT	1,300	PE	3,552	20.0
TATAMOTORS	180	PE	3,227	9.4
YESBANK	200	PE	2,870	13.5
LT	1,340	PE	2,796	37.0
RELIANCE	1,060	PE	2,583	37.3
YESBANK	190	PE	2,350	9.4
RELIANCE	980	PE	2,291	11.5

## 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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