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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	10,917	14,248,575	4,640,800	54.05	1.33	10500
PREVIOUS	10,857	14,261,625	6,799,250	51.25	1.34	
% CHANGE	0.55%	-0.09%	-31.75%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to rise through the day.
- Nifty added 71 point to close at 10863.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 11000CE and 10900PE.
- PCR OI stands at 1.33 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 10500.

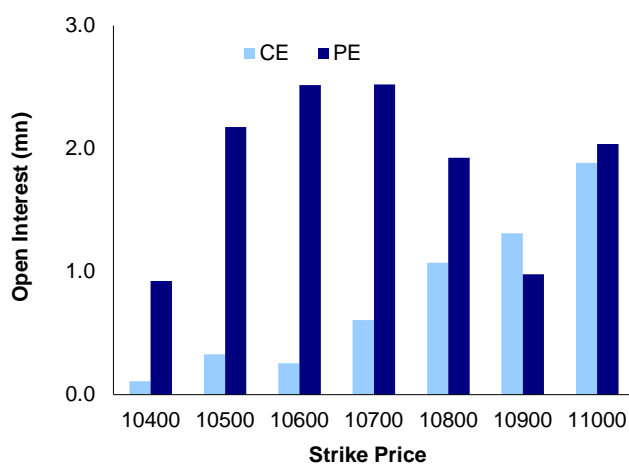
NIFTY LEVELS

10547 10618 10789 10848 10949 11150

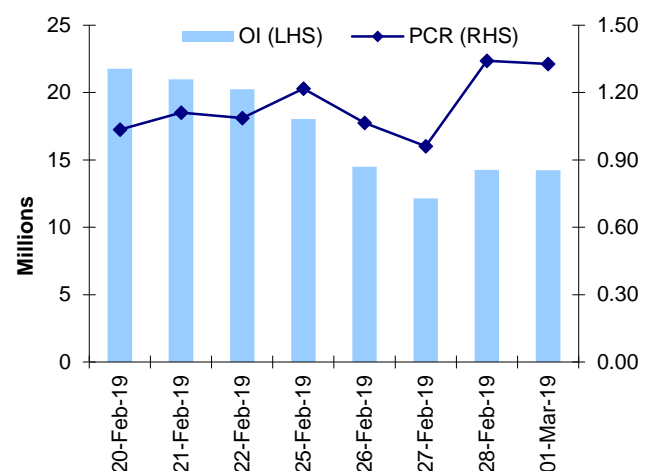
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 261,067Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RPOWER	52.0%	103,264,000	14.9%
RELINFRA	28.3%	12,951,900	2.0%
ORIENTBANK	26.7%	13,755,000	10.9%
JUSTDIAL	25.3%	2,434,600	3.3%
ARVIND	17.1%	6,444,000	9.9%
BAJAJ-AUTO	13.3%	2,502,000	-1.3%
CONCOR	13.0%	1,670,847	1.1%
BPCL	12.4%	6,080,400	2.5%
APOLLOHOSP	12.4%	1,295,000	1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-10.9%	38,056,000	6.1%
REPCOHOME	-9.6%	752,400	6.0%
CHOLAFIN	-7.4%	704,000	3.1%
INFRATEL	-7.1%	6,116,000	-0.1%
CHENNPETRO	-5.8%	1,407,600	5.5%
ENGINERSIN	-5.5%	7,470,200	2.8%
IRB	-4.7%	6,934,400	5.1%
GAIL	-4.3%	9,046,464	0.5%
DABUR	-3.9%	10,658,750	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	42,006,406	99,344	238
RELIANCE	7,922,513	97,374	1,226
TCS	4,148,548	82,711	1,995
BHARTIARTL	26,657,232	82,001	308
SBIN	20,024,726	54,642	273
AXISBANK	7,713,824	54,402	702
MARUTI	768,822	53,009	6,935
ICICIBANK	14,190,221	50,062	354
HDFC	2,679,223	49,609	1,859

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	CE	34.0	2,865	222,000
BPCL	360	CE	7.0	348	349,200
ZEEL	500	CE	23.1	489	1,133,600
BHEL	70	CE	1.1	67	1,387,500
ICICIBANK	370	CE	3.9	356	4,587,000
HEROMOTOCO	2,900	CE	20.8	2,685	116,800
BPCL	340	CE	16.8	348	309,600
HEROMOTOCO	2,800	CE	42.3	2,685	107,200
TATAMOTORS	200	CE	2.3	181	2,478,000
KOTAKBANK	1,300	CE	8.2	1,231	631,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	320	PE	3.4	348	351,000
ICICIBANK	350	PE	7.5	356	4,807,000
BHEL	65	PE	1.7	67	1,177,500
ITC	260	PE	0.8	280	2,781,600
KOTAKBANK	1,220	PE	25.1	1,231	517,600
BAJAJ-AUTO	3,000	PE	166.4	2,865	86,250
ONGC	140	PE	1.3	150	903,750
INDUSINDBK	1,450	PE	16.3	1,524	228,000
BANKBARODA	100	PE	1.5	109	1,744,000
BPCL	300	PE	1.4	348	187,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RPOWER	13	CE	2,848,000	17700%	1.2
RPOWER	14	CE	1,200,000	7400%	0.9
IDFC	45	CE	950,400	7100%	0.4
ARVIND	90	CE	574,000	5640%	1.6
RPOWER	16	CE	832,000	5100%	0.5
CGPOWER	45	CE	600,000	4900%	0.6
ADANIANT	150	CE	372,000	4550%	1.9
ADANIANT	145	CE	356,000	4350%	3.1
ITC	305	CE	105,600	4300%	0.6
SAIL	61	CE	528,000	4300%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CGPOWER	35	PE	468,000	3800.00%	2.0
RPOWER	12	PE	1,152,000	3500.00%	1.2
RPOWER	11	PE	2,144,000	3250.00%	0.7
ARVIND	80	PE	196,000	3166.67%	2.4
BHARTIARTL	270	PE	219,300	2050.00%	2.5
CGPOWER	34	PE	228,000	1800.00%	1.7
ZEEL	480	PE	189,800	1360.00%	24.6
WIPRO	355	PE	103,200	1333.33%	4.7
DISHTV	40	PE	640,000	1233.33%	2.8
CGPOWER	32	PE	252,000	950.00%	1.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	190	CE	4,579	4.5
YESBANK	240	CE	4,526	13.7
MARUTI	7,200	CE	4,263	97.2
YESBANK	250	CE	4,252	9.5
TATAMOTORS	200	CE	4,223	2.3
TCS	2,100	CE	4,091	19.0
RELIANCE	1,260	CE	3,865	23.7
TCS	2,050	CE	3,771	32.9
MARUTI	7,000	CE	3,765	180.9
RELIANCE	1,240	CE	3,659	32.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	3,468	19.5
TCS	1,950	PE	3,282	30.2
MARUTI	6,500	PE	3,146	55.5
RELIANCE	1,220	PE	3,074	26.9
TCS	1,900	PE	2,897	17.8
TATASTEEL	500	PE	2,755	12.4
YESBANK	230	PE	2,754	10.2
MARUTI	6,800	PE	2,647	120.3
YESBANK	220	PE	2,470	6.7
TATAMOTORS	180	PE	2,338	7.3

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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