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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	10,979	18,786,300	9,379,900	30.65	1.09	11170
PREVIOUS	10,897	19,886,550	10,089,800	34.8	1.04	
% CHANGE	0.75%	-5.53%	-7.04%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but recovered immediately and gained through the trading session.
- Nifty added 85 points to close at 10948.
- OI concentration is seen at 11000CE and 11000PE.
- Addition witnessed in 11200CE and in 10900PE.
- PCR OI stands at 1.09 compared to 1.04 in the previous trading session.
- Nifty to trade with a resistance of 11170.

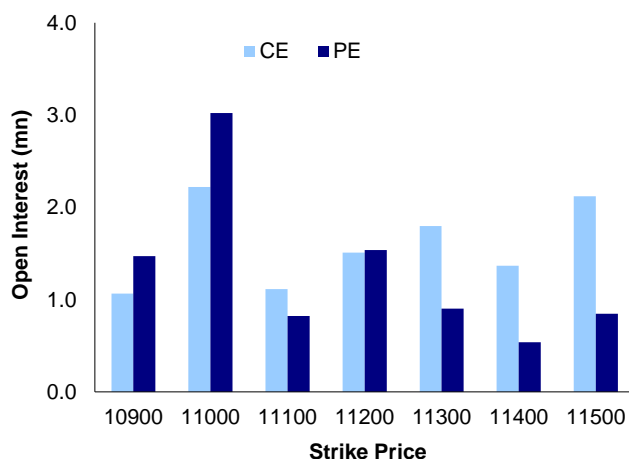
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

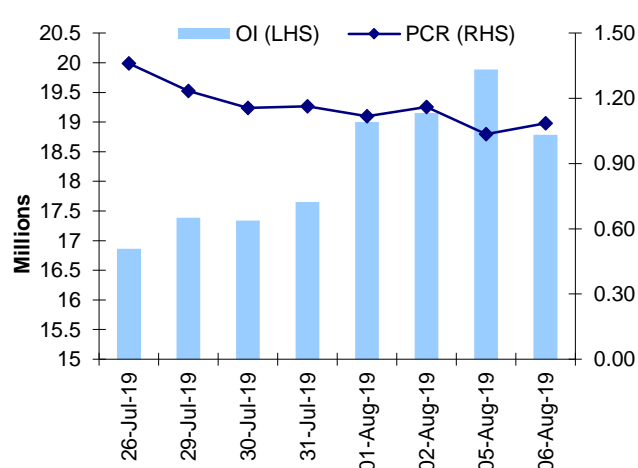
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 330,958Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	34.7%	1,273,500	15.6%
IGL	22.6%	4,691,500	3.0%
TORNTPOWER	17.7%	4,419,000	4.2%
BERGEPAIN	14.4%	2,395,800	3.8%
MFSL	13.9%	3,942,000	2.0%
DHFL	11.1%	17,356,000	31.9%
ZEEL	10.1%	21,931,000	-5.6%
CONCOR	10.0%	2,316,366	-0.6%
PIDILITIND	9.5%	3,036,000	2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	-8.9%	8,010,000	3.2%
COALINDIA	-7.4%	33,849,200	2.2%
MGL	-6.3%	1,236,000	0.5%
TORNTPHARM	-6.2%	626,000	0.2%
STAR	-6.0%	3,248,400	2.2%
AMARAJABAT	-5.9%	1,594,600	0.0%
IBULHSGFIN	-5.9%	16,357,600	7.8%
TECHM	-5.5%	14,802,000	3.5%
TATAELXI	-5.4%	2,378,400	3.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,288,909	151,130	1,128
HDFCBANK	6,222,735	136,081	2,189
ICICIBANK	30,665,326	125,212	410
YESBANK	134,819,814	112,685	85
HDFC	5,044,712	109,938	2,190
SBIN	30,442,970	91,715	301
AXISBANK	12,419,831	83,674	679
MARUTI	1,125,521	64,992	5,833
TCS	2,885,467	64,411	2,215

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.5	123	8,121,000
TATAMOTORS	160	CE	0.3	123	5,517,000
YESBANK	100	CE	3.9	86	9,339,000
IDEA	8	CE	0.1	6	31,444,000
BANKBARODA	120	CE	0.8	105	4,113,000
TATAMOTORS	140	CE	1.3	123	5,067,000
WIPRO	280	CE	1.2	260	1,990,400
MARUTI	6,000	CE	67.1	5,763	248,475
BHEL	70	CE	0.2	58	2,977,500
SBIN	350	CE	0.9	303	6,186,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	1,500	PE	15.5	1,570	412,200
IDEA	6	PE	0.7	6	25,480,000
BHEL	55	PE	2.0	58	1,927,500
BHARTIARTL	320	PE	2.5	370	1,462,290
BHARTIARTL	330	PE	3.2	370	1,445,631
TATAMOTORS	120	PE	4.8	123	2,805,000
TATAMOTORS	130	PE	10.0	123	2,688,000
KOTAKBANK	1,460	PE	26.7	1,488	334,800
ASIANPAINT	1,400	PE	5.7	1,570	244,200
BHARTIARTL	340	PE	4.4	370	1,288,296

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	310	CE	107,900	8200%	22.1
POWERGRID	197	CE	140,000	3400%	5.1
BHARTIARTL	420	CE	166,590	1186%	1.1
ADANI	120	CE	180,000	800%	13.4
NTPC	117	CE	129,600	440%	5.6
ARVIND	62	CE	366,000	281%	0.7
ZEEL	320	CE	282,100	274%	17.1
ZEEL	330	CE	253,500	231%	13.0
BHARTIARTL	410	CE	222,120	224%	1.8
IDEA	5	CE	1,680,000	200%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	54	PE	459,000	1600%	0.6
ASIANPAINT	1,560	PE	115,800	1187%	31.8
ZEEL	270	PE	109,200	1100%	5.8
POWERGRID	185	PE	540,000	938%	1.7
BHARTIARTL	370	PE	342,435	825%	12.8
POWERGRID	192	PE	144,000	414%	3.7
RECLTD	110	PE	162,000	350%	0.3
ZEEL	290	PE	170,300	337%	10.4
TECHM	660	PE	100,800	320%	12.1
ZEEL	260	PE	111,800	310%	4.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	6,000	CE	8,166	67.1
RELIANCE	1,200	CE	8,060	12.7
RELIANCE	1,160	CE	7,168	25.3
MARUTI	5,800	CE	6,381	148.4
RELIANCE	1,140	CE	5,830	34.2
HDFCBANK	2,200	CE	5,102	44.6
RELIANCE	1,180	CE	4,741	18.1
YESBANK	90	CE	3,885	6.8
MARUTI	5,900	CE	3,636	102.6
LT	1,400	CE	3,549	25.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	5,124	22.0
RELIANCE	1,140	PE	4,240	38.6
RELIANCE	1,120	PE	3,986	29.5
TCS	2,200	PE	3,586	35.7
SBIN	300	PE	3,359	8.4
ZEEL	300	PE	3,318	13.7
MARUTI	5,400	PE	2,794	61.7
YESBANK	80	PE	2,769	5.5
TATAMOTORS	120	PE	2,616	4.8
MARUTI	5,500	PE	2,586	80.9

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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