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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	10,379	20,322,150	13,384,000	31	0.90	10200
PREVIOUS	10,347	20,193,750	13,369,850	31.15	0.84	
% CHANGE	0.31%	0.64%	0.11%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile session but managed to close positive.
- Nifty added 31 points to close at 10348.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10500CE and Reduction in 10600PE.
- PCR OI stands at 0.90 compared to 0.84 in the previous trading session.
- Nifty to trade with a support of 10200.

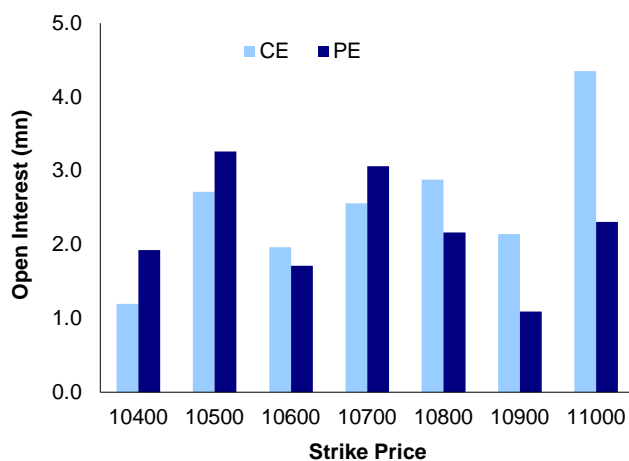
NIFTY LEVELS

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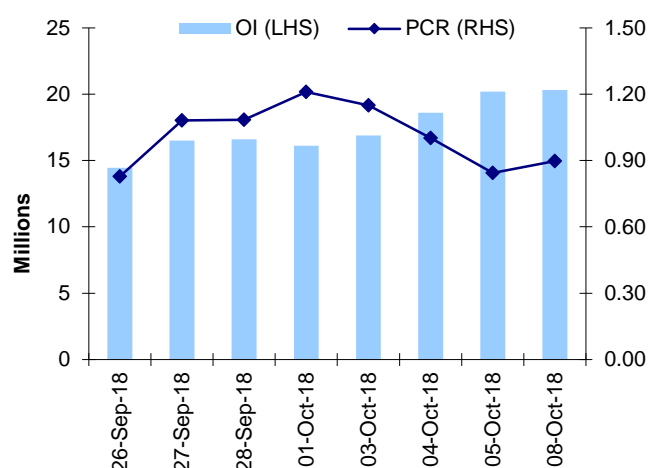
Stocks

- **Sector:** - Oil&Gas stocks traded positive.
- Market wide open interest is seen at 348,347Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	20.3%	1,066,500	-9.4%
BPCL	20.1%	14,338,800	-0.2%
VOLTAS	15.7%	3,880,000	-5.4%
IOC	12.4%	31,050,000	5.8%
TATAELXI	9.9%	2,122,400	-11.5%
BHARATFIN	9.0%	5,126,000	-0.9%
CHOLAFIN	8.4%	901,500	-5.0%
AMARAJABAT	7.5%	1,096,900	1.4%
TORNTPOWER	6.8%	2,076,000	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VEDL	-16.7%	41,415,500	-10.7%
KSCL	-13.2%	1,054,500	-2.1%
MFSL	-10.1%	2,313,600	1.8%
VGUARD	-9.5%	2,115,000	-2.9%
HINDPETRO	-9.0%	26,773,425	8.5%
AJANTPHARM	-8.3%	549,500	-1.8%
ENGINERSIN	-7.6%	9,341,500	2.9%
KOTAKBANK	-7.4%	10,682,400	5.0%
HEROMOTOCO	-7.4%	1,289,800	4.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	24,679,428	267,042	1,109
YESBANK	62,349,640	135,733	221
HDFCBANK	5,032,005	98,247	1,945
MARUTI	1,393,849	96,113	6,890
HDFC	4,939,555	82,865	1,668
AXISBANK	12,918,017	72,426	557
HINDPETRO	39,602,681	69,177	179
BPCL	25,730,600	68,404	265
ICICIBANK	20,488,368	63,026	311

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,300	CE	19.3	2,089	717,500
LT	1,400	CE	3.1	1,211	923,250
LT	1,300	CE	10.4	1,211	913,500
MARUTI	8,000	CE	21.3	6,914	251,925
ACC	1,680	CE	4.0	1,479	95,600
HINDALCO	240	CE	4.4	223	2,684,500
HDFCBANK	2,040	CE	17.8	1,956	832,500
TCS	2,200	CE	38.4	2,089	500,000
BHEL	80	CE	0.7	70	2,160,000
YESBANK	300	CE	2.2	222	5,419,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	18.6	2,089	497,000
HEROMOTOCO	2,700	PE	48.8	2,870	48,200
ADANIPTS	260	PE	2.9	306	360,000
KOTAKBANK	1,000	PE	7.1	1,106	323,200
HINDALCO	220	PE	9.7	223	1,046,500
RELIANCE	1,000	PE	10.0	1,113	1,360,000
HEROMOTOCO	2,500	PE	17.5	2,870	37,400
TCS	2,100	PE	83.6	2,089	212,000
AXISBANK	530	PE	14.5	559	940,800
HEROMOTOCO	2,600	PE	29.1	2,870	32,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	250	CE	225,000	14900%	17.9
VEDL	225	CE	374,500	5250%	4.7
VOLTAS	500	CE	101,000	4950%	9.7
VEDL	210	CE	337,750	3117%	9.8
HINDALCO	225	CE	108,500	3000%	9.8
RELCAPITAL	250	CE	177,000	2850%	14.5
RELCAPITAL	260	CE	214,500	2283%	11.0
DHFL	220	CE	159,000	2020%	29.6
VEDL	220	CE	796,250	1878%	6.2
HDFC	1,700	CE	100,500	1575%	33.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFC	30	PE	435,600	3200%	0.2
HINDALCO	170	PE	220,500	3050%	0.6
NTPC	140	PE	224,000	2700%	0.2
BPCL	260	PE	100,800	2700%	17.4
DHFL	230	PE	111,000	722%	32.8
DISHTV	45	PE	224,000	600%	0.6
RELCAPITAL	230	PE	606,000	552%	19.0
SAIL	63	PE	156,000	550%	2.6
IDEA	25	PE	105,000	275%	0.2
NATIONALUM	50	PE	256,000	256%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	8,614	48.6
RELIANCE	1,200	CE	8,466	13.0
RELIANCE	1,140	CE	5,726	29.8
RELIANCE	1,120	CE	5,520	38.6
RELIANCE	1,160	CE	5,285	22.8
YESBANK	220	CE	4,400	18.3
MARUTI	7,500	CE	4,364	70.7
TATASTEEL	600	CE	3,945	8.7
RELIANCE	1,180	CE	3,919	17.3
VEDL	240	CE	3,756	2.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	7,442	10.0
RELIANCE	1,040	PE	5,015	16.5
RELIANCE	1,060	PE	3,950	21.4
DHFL	200	PE	3,948	18.0
VEDL	200	PE	3,897	8.2
TATASTEEL	540	PE	3,535	14.6
RELIANCE	1,100	PE	3,410	35.4
RELIANCE	1,080	PE	2,993	27.7
YESBANK	200	PE	2,838	8.5
VEDL	210	PE	2,733	12.3

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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