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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	10,466	19,742,625	8,416,150	5.75	0.95	10200
PREVIOUS	10,314	19,539,000	9,172,850	13.4	0.90	
% CHANGE	1.47%	1.04%	-8.25%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the trading session.
- Nifty added 159 points to close at 10460.
- OI concentration is seen at 11000CE and 10500PE.
- Reduction witnessed in 10700CE and in 10500PE.
- PCR OI stands at 0.95 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 10200.

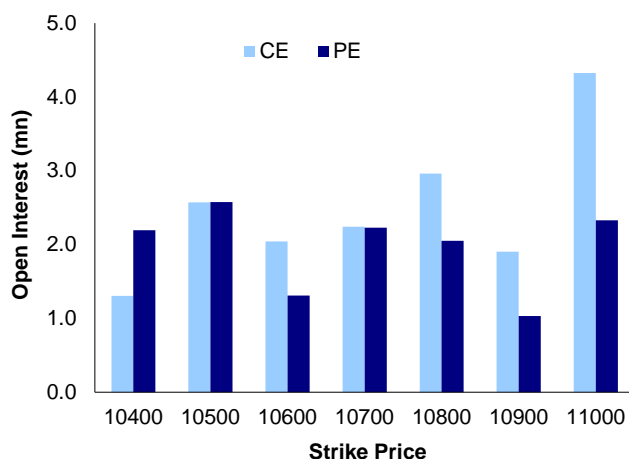
NIFTY LEVELS

10137 10278 10389 10481 10566 10756

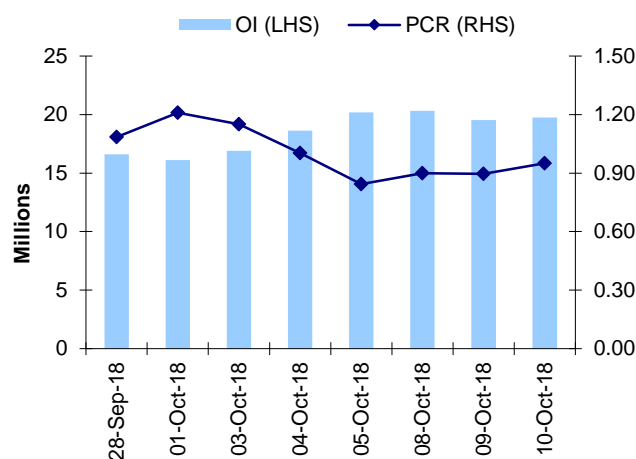
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is seen at 365,535Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	15.5%	1,003,200	-0.1%
REPCOHOME	13.2%	572,400	4.8%
KSCL	10.7%	1,152,000	5.4%
NBCC	9.4%	21,438,000	4.3%
NCC	8.6%	47,704,000	5.7%
SHREECEM	8.5%	109,450	-1.3%
MFSL	8.4%	2,457,600	1.6%
JUSTDIAL	8.1%	2,735,600	12.5%
BANKBARODA	6.8%	81,296,000	2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	-16.2%	28,687,500	8.4%
PEL	-11.9%	3,213,582	10.9%
ACC	-11.5%	1,143,200	-0.2%
BALKRISIND	-10.3%	1,915,200	6.0%
VOLTAS	-10.3%	3,469,000	6.4%
CHOLAFIN	-9.8%	893,000	9.4%
BAJAJFINSV	-9.7%	689,625	9.8%
EXIDEIND	-9.2%	4,888,000	5.9%
TORNTPOWER	-8.2%	1,974,000	2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	52,351,177	120,432	234
RELIANCE	9,502,176	104,673	1,102
SBIN	31,772,330	86,233	279
MARUTI	1,162,309	80,703	6,986
AXISBANK	13,695,001	79,050	589
HDFCBANK	3,984,983	78,232	1,967
ICICIBANK	23,972,064	75,832	320
TATAMOTORS	35,670,907	67,056	189
M&M	7,578,601	57,809	764

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,200	CE	31.1	2,044	835,500
TCS	2,300	CE	16.1	2,044	800,000
LT	1,400	CE	2.5	1,242	966,750
MARUTI	8,000	CE	21.9	7,016	247,050
ACC	1,680	CE	3.0	1,467	95,600
LT	1,300	CE	11.9	1,242	888,750
BAJAJ-AUTO	3,000	CE	8.1	2,591	199,750
HINDALCO	240	CE	5.0	228	2,677,500
HDFCBANK	2,040	CE	18.3	1,965	826,000
TCS	2,400	CE	8.4	2,044	543,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	31.5	2,044	616,000
ZEEL	400	PE	5.1	461	627,900
HDFCBANK	1,900	PE	23.0	1,965	560,000
TCS	2,000	PE	62.3	2,044	406,000
ZEEL	420	PE	7.6	461	391,300
KOTAKBANK	1,000	PE	3.3	1,135	352,800
HINDALCO	220	PE	6.6	228	1,155,000
TCS	2,050	PE	84.7	2,044	285,000
TATAMOTORS	180	PE	5.9	189	2,148,000
ACC	1,400	PE	30.0	1,467	36,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPOWER	40	CE	800,000	1900%	0.4
GRASIM	960	CE	206,250	848%	12.0
ADANIPOWER	35	CE	860,000	760%	1.1
ZEEL	490	CE	158,600	542%	8.2
ADANIPOWER	37	CE	260,000	333%	0.9
BANKBARODA	90	CE	432,000	300%	9.0
ZEEL	500	CE	360,100	238%	6.5
ICICIBANK	365	CE	145,750	231%	0.6
HEXAWARE	400	CE	114,000	230%	22.0
IBULHSGFIN	1,100	CE	385,500	207%	17.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	450	PE	282,100	1450%	15.0
ADANIPOWER	30	PE	240,000	1100%	1.9
IDFCBANK	34	PE	374,000	1033%	0.7
ZEEL	440	PE	286,000	686%	12.0
DHFL	270	PE	126,000	500%	22.7
ZEEL	460	PE	109,200	425%	18.5
AXISBANK	520	PE	1,204,800	313%	5.0
BAJFINANCE	2,000	PE	461,500	247%	32.6
ADANIPOWER	25	PE	840,000	180%	0.6
AXISBANK	490	PE	111,600	174%	2.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	CE	6,716	5.0
MARUTI	7,500	CE	5,368	70.4
TATAMOTORS	230	CE	4,795	0.8
MARUTI	7,200	CE	4,706	149.5
SBIN	280	CE	4,407	8.3
ICICIBANK	320	CE	4,046	10.3
MARUTI	7,000	CE	4,022	238.3
RELIANCE	1,200	CE	3,954	9.7
BAJFINANCE	2,300	CE	3,834	113.7
RELIANCE	1,140	CE	3,801	23.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	4,746	5.9
YESBANK	220	PE	4,261	8.7
RELIANCE	1,080	PE	3,649	27.9
TATAMOTORS	170	PE	3,118	3.5
YESBANK	200	PE	2,788	4.1
ICICIBANK	300	PE	2,648	4.4
AXISBANK	520	PE	2,639	5.0
SBIN	260	PE	2,577	3.3
TATAMOTORS	160	PE	2,539	2.3
RELIANCE	1,100	PE	2,530	35.6

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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