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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	10,252	19,704,525	13,055,350	18.05	0.84	10200
PREVIOUS	10,466	19,742,625	8,416,150	5.75	0.93	
% CHANGE	-2.04%	-0.19%	55.12%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and remained volatile.
- Nifty lost 225 points to close at 10234.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10500 strike.
- PCR OI stands at 0.84 compared to 0.95 in the previous trading session.
- Nifty to trade with a support of 10200.

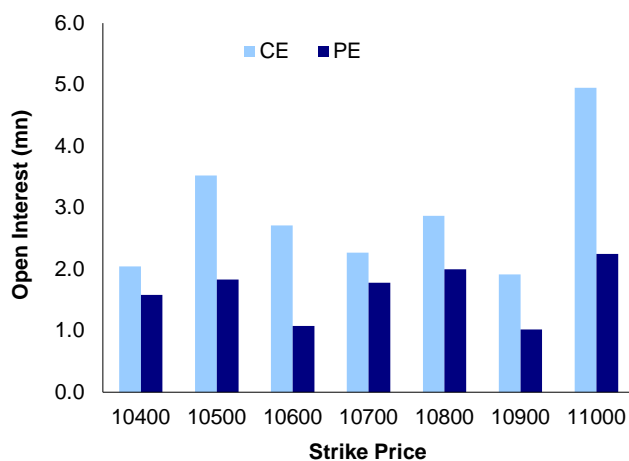
NIFTY LEVELS

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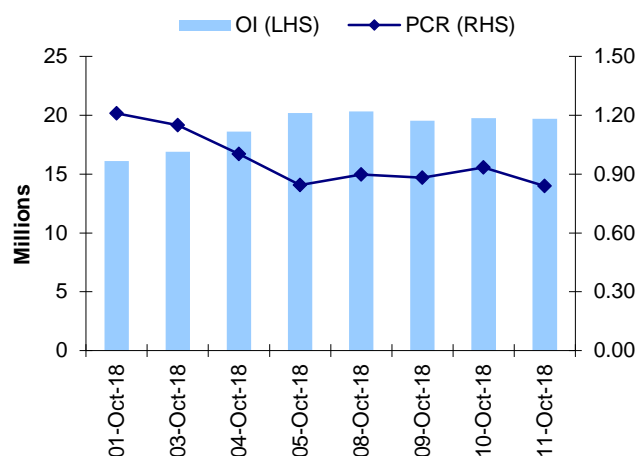
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 337,302Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	9.8%	1,365,000	-11.5%
VOLTAS	9.1%	3,784,000	-3.3%
RAMCOCEM	7.8%	1,081,600	-3.7%
DHFL	7.7%	12,613,500	1.8%
GLENMARK	7.6%	4,013,000	0.0%
ZEEL	7.3%	9,852,700	0.9%
HCLTECH	7.1%	7,550,200	-4.1%
MCX	6.9%	4,095,700	7.0%
AMARAJABAT	6.8%	1,325,800	-2.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRTRANSFIN	-16.2%	3,972,600	-3.1%
HINDPETRO	-12.2%	21,511,350	15.1%
ACC	-10.1%	1,027,600	-2.0%
JUBLFOOD	-8.9%	3,111,000	-3.9%
BIOCON	-8.9%	6,475,500	-1.2%
ARVIND	-8.2%	6,282,000	-2.4%
BALKRISIND	-8.0%	1,762,400	-2.7%
DIVISLAB	-7.5%	2,756,800	-3.6%
CANBK	-7.1%	7,622,000	-3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	94,679,663	230,570	240
RELIANCE	13,224,172	143,627	1,088
SBIN	46,291,120	122,111	262
TCS	4,700,256	93,291	1,980
HINDPETRO	44,819,623	88,662	208
HDFCBANK	3,589,976	69,328	1,938
ICICIBANK	21,691,068	67,629	312
AXISBANK	11,223,315	64,384	581
BPCL	21,987,920	60,128	278

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,200	CE	20.6	1,988	1,358,000
TCS	2,300	CE	10.5	1,988	1,174,500
TCS	2,100	CE	40.2	1,988	910,500
ACC	1,680	CE	1.0	1,441	95,600
MARUTI	8,000	CE	15.5	6,877	238,200
TCS	2,400	CE	5.7	1,988	724,000
BAJAJ-AUTO	3,000	CE	5.4	2,527	205,500
LT	1,400	CE	1.9	1,215	937,500
LT	1,300	CE	7.9	1,215	936,750
HINDALCO	240	CE	2.6	218	2,684,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	45.3	1,988	795,500
TCS	2,000	PE	88.4	1,988	476,000
TCS	1,800	PE	21.5	1,988	462,500
ZEEL	400	PE	2.9	465	432,900
KOTAKBANK	1,000	PE	4.6	1,118	327,200
TCS	1,700	PE	9.7	1,988	283,500
ZEEL	420	PE	4.9	465	312,000
RELIANCE	1,000	PE	11.2	1,092	1,438,000
BHEL	70	PE	1.8	73	1,102,500
ZEEL	440	PE	8.1	465	287,300

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	78	CE	354,000	5800%	1.8
INFY	690	CE	127,200	2550%	24.1
ADANIPOWER	31	CE	520,000	1200%	2.3
ADANIPOWER	45	CE	460,000	1050%	0.1
TCS	2,000	CE	557,000	922%	75.5
INFY	680	CE	140,400	680%	28.4
ITC	265	CE	163,200	467%	7.3
ALBK	36	CE	143,000	333%	2.9
HINDUNILVR	1,500	CE	190,800	249%	54.5
RPOWER	31	CE	143,000	175%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	245	PE	323,750	6067%	19.0
TV18BRDCST	29	PE	416,500	4800%	0.2
SAIL	59	PE	492,000	4000%	0.6
YESBANK	255	PE	127,750	2333%	25.2
JISLJALEQS	57	PE	495,000	1000%	1.0
TCS	1,600	PE	206,500	839%	5.6
HINDPETRO	190	PE	354,375	525%	5.9
YESBANK	280	PE	556,500	397%	43.7
HCLTECH	980	PE	130,900	290%	20.0
TCS	1,700	PE	283,500	259%	9.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	250	CE	7,162	13.2
YESBANK	260	CE	7,101	9.8
YESBANK	300	CE	5,827	3.0
RELIANCE	1,100	CE	5,809	35.6
YESBANK	280	CE	5,775	5.4
YESBANK	240	CE	5,138	17.5
YESBANK	270	CE	5,060	7.3
RELIANCE	1,200	CE	4,929	8.3
TATAMOTORS	200	CE	4,913	3.0
TATASTEEL	600	CE	4,875	6.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	4,612	11.2
YESBANK	220	PE	4,265	8.3
YESBANK	230	PE	4,050	11.7
YESBANK	200	PE	3,610	3.9
YESBANK	240	PE	3,556	16.3
TATASTEEL	540	PE	3,403	15.5
YESBANK	250	PE	3,267	21.9
RELIANCE	1,040	PE	3,236	19.7
TATAMOTORS	180	PE	3,204	7.5
SBIN	260	PE	3,185	8.8

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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