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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	10,487	19,254,525	8,460,850	14.55	0.99	10200
PREVIOUS	10,252	19,704,525	13,055,350	18.05	0.84	
% CHANGE	2.29%	-2.28%	-35.19%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the trading session.
- Nifty added 237 points to close at 10472.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10400PE and Reduction in 10500CE.
- PCR OI stands at 0.99 compared to 0.84 in the previous trading session.
- Nifty to trade with a support of 10200.

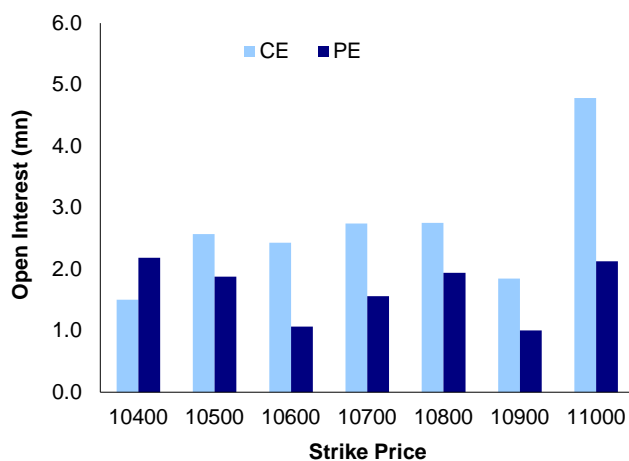
NIFTY LEVELS

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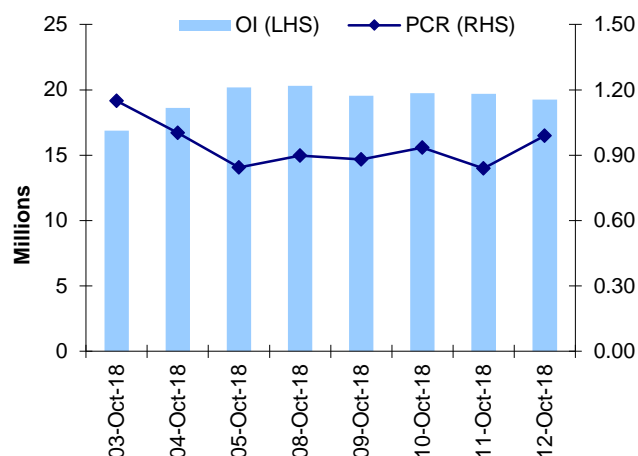
Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide open interest is seen at 353,081Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	28.7%	1,757,250	-1.1%
KTKBANK	17.3%	18,931,500	-0.5%
SRF	10.2%	595,500	2.7%
HCLTECH	9.0%	8,231,300	-2.4%
COALINDIA	8.6%	19,459,000	4.5%
ICICIPRULI	8.5%	4,223,700	-0.6%
TCS	8.3%	9,569,500	-3.1%
HEXAWARE	7.2%	5,574,000	1.1%
CHENNPETRO	6.8%	1,077,000	4.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	-10.0%	2,293,200	9.1%
JINDALSTEL	-7.9%	27,855,000	7.0%
KSCL	-6.5%	1,108,500	3.3%
INFRATEL	-6.0%	5,756,200	2.2%
BPCL	-5.5%	15,643,800	3.9%
DCBBANK	-5.5%	4,896,000	7.0%
APOLLOTYRE	-5.4%	10,629,000	5.4%
MARUTI	-5.4%	2,693,025	6.0%
IGL	-5.2%	3,498,000	5.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	9,373,289	180,656	1,918
SBIN	42,967,696	113,890	264
YESBANK	43,535,321	108,268	246
RELIANCE	9,058,536	101,581	1,127
ICICIBANK	25,930,022	83,003	319
MARUTI	1,053,651	75,891	7,287
KOTAKBANK	6,276,615	72,671	1,167
AXISBANK	10,689,006	63,000	585
HDFCBANK	2,400,080	47,551	1,982

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,200	CE	6.8	1,922	1,934,000
TCS	2,100	CE	12.8	1,922	1,778,500
TCS	2,300	CE	3.8	1,922	1,379,000
TCS	2,000	CE	29.9	1,922	1,224,000
BAJAJ-AUTO	3,000	CE	8.3	2,633	237,250
HINDALCO	240	CE	3.6	228	2,975,000
TATAMOTORS	200	CE	2.7	184	5,398,500
LT	1,300	CE	9.9	1,238	942,750
MARUTI	8,000	CE	27.4	7,290	219,450
TCS	2,400	CE	2.5	1,922	757,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	47.3	1,922	945,000
TCS	1,800	PE	19.3	1,922	660,500
ZEEL	400	PE	1.8	467	438,100
BHEL	70	PE	1.2	75	1,425,000
BAJAJ-AUTO	2,400	PE	13.7	2,633	80,500
HINDUNILVR	1,400	PE	7.1	1,559	284,400
KOTAKBANK	1,000	PE	2.4	1,165	296,800
ZEEL	420	PE	2.6	467	301,600
ACC	1,400	PE	16.7	1,507	30,000
ZEEL	440	PE	4.9	467	297,700

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	1,950	CE	329,000	1780%	45.7
MRPL	85	CE	346,500	600%	4.1
TCS	1,900	CE	110,000	464%	69.2
HINDPETRO	215	CE	384,300	408%	13.7
RPOWER	27	CE	455,000	400%	2.0
KTKBANK	102	CE	180,000	344%	3.6
KTKBANK	115	CE	900,000	223%	0.8
INFY	680	CE	433,200	209%	24.9
MRPL	90	CE	112,500	178%	2.3
TCS	1,980	CE	100,500	161%	35.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KTKBANK	80	PE	328,500	461.5%	1.0
TATAPOWER	65	PE	1,224,000	423.1%	1.1
KTKBANK	75	PE	117,000	420.0%	0.6
TATAMOTORS	155	PE	105,000	204.3%	1.4
HINDUNILVR	1,500	PE	256,800	201.4%	22.1
AMBUJACEM	215	PE	150,000	200.0%	5.3
HINDPETRO	210	PE	400,050	195.3%	7.9
APOLLOTYRE	215	PE	102,000	183.3%	6.5
RELINFRA	320	PE	144,300	170.7%	11.9
KTKBANK	85	PE	306,000	142.9%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,000	CE	10,544	29.9
TCS	2,100	CE	10,077	12.8
MARUTI	7,500	CE	7,841	118.8
TCS	2,200	CE	7,717	6.8
RELIANCE	1,200	CE	5,962	12.1
TATAMOTORS	200	CE	5,087	2.7
TCS	2,300	CE	4,894	3.8
TCS	2,050	CE	4,588	19.1
RELIANCE	1,160	CE	4,400	22.9
RELIANCE	1,140	CE	4,254	30.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	1,900	PE	8,607	47.3
TCS	1,800	PE	6,219	19.3
TCS	1,850	PE	4,733	29.8
RELIANCE	1,100	PE	3,426	23.9
RELIANCE	1,080	PE	3,077	17.6
MARUTI	7,000	PE	2,721	102.5
RELIANCE	1,000	PE	2,580	5.2
TATAMOTORS	180	PE	2,350	6.2
YESBANK	240	PE	2,259	12.3
TATASTEEL	560	PE	2,113	12.0

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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