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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	10,987	21,244,425	4,721,350	19.5	1.46	10500
PREVIOUS	10,935	21,129,000	5,387,700	27.05	1.37	
% CHANGE	0.47%	0.55%	-12.37%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its uptrend as it gained through the trading session.
- Nifty added 58 points to close at 10967.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 11000PE and Reduction in 10800CE.
- PCR OI stands at 1.46 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 10500.

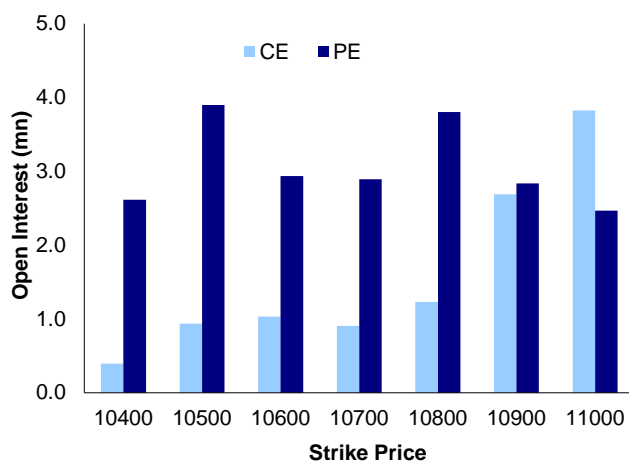
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

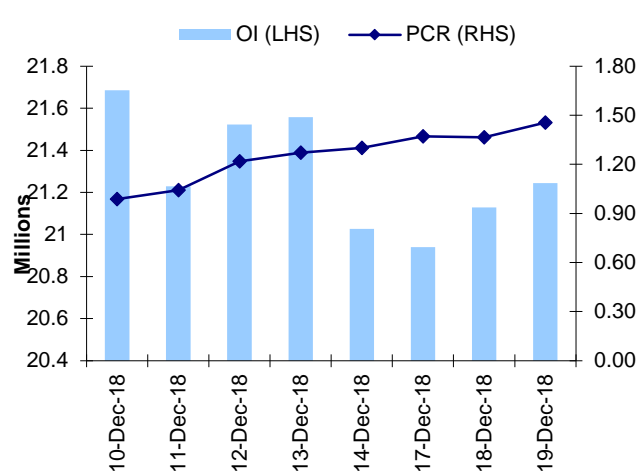
### Stocks

- **Sector:-** Sector: - NBFC stocks traded positive.
- Market wide open interest is seen at 374,864Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	14.49%	1078500	-2.30%
CHOLAFIN	12.63%	1208500	5.06%
CESC	11.03%	1428900	1.51%
DLF	8.13%	26455000	7.55%
TVSMOTOR	7.88%	7901000	0.40%
MINDTREE	7.18%	2463000	0.41%
DCBBANK	6.97%	4005000	2.84%
ASIANPAINT	6.89%	4953600	3.29%
BALKRISIND	6.58%	2513600	0.73%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	-23.22%	17377500	6.24%
ULTRACEMCO	-12.48%	1737800	1.91%
L&TFH	-12.31%	14782500	6.03%
JUBLFOOD	-11.80%	1865500	4.21%
TORNTPOWER	-11.06%	1833000	5.20%
INDIACEM	-9.90%	16653000	4.09%
IFCI	-9.76%	39050000	2.81%
UPL	-9.73%	15091200	1.62%
BRITANNIA	-9.51%	2514400	1.90%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	16759139.00	106954.87	641.65
RELIANCE	7368799.00	84124.59	1136.80
SBIN	26124125.00	78168.99	300.70
YESBANK	40247602.00	72687.80	179.55
ICICIBANK	19442031.00	71161.02	366.50
MARUTI	856358.00	67532.41	7936.00
ZEEL	14077750.00	64759.98	465.15
HDFC	2560551.00	50539.20	1981.70
TCS	2498833.00	49198.05	1968.45

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ZEEL	500	CE	2.4	466.8	1376700
TATAMOTORS	180	CE	1.7	174	5617500
IDEA	40	CE	0.45	37.9	10731000
MARUTI	8000	CE	74.2	7937.25	178650
BHEL	70	CE	1.85	70.4	4552500
BHEL	75	CE	0.45	70.4	4320000
TATAMOTORS	200	CE	0.25	174	4434000
ACC	1600	CE	13.5	1548.95	105600
HEROMOTOCO	3400	CE	21.5	3314.15	94600
KOTAKBANK	1300	CE	5.9	1230.7	843200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3200	PE	17.05	3314.15	125600
HEROMOTOCO	3000	PE	3	3314.15	121200
HEROMOTOCO	3100	PE	6.3	3314.15	104800
SBIN	280	PE	0.7	300.75	4503000
BAJAJ-AUTO	3000	PE	133.7	2872.6	110500
KOTAKBANK	1100	PE	1.55	1230.7	565600
AXISBANK	600	PE	1.85	641.65	1706400
HINDALCO	220	PE	1.55	228	1368500
SBIN	290	PE	1.75	300.75	3555000
ITC	260	PE	0.1	283.65	3256800

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	350	CE	240000	3900.00%	0.4
DHFL	340	CE	109500	1725.00%	0.35
TV18BRDCST	39	CE	255000	1400.00%	0.5
MANAPPURAM	94	CE	180000	650.00%	1.65
IDFCBANK	48	CE	231000	600.00%	0.15
DHFL	400	CE	324000	596.77%	0.25
IDFCBANK	46	CE	253000	475.00%	0.3
KPIT	240	CE	114750	466.67%	2.5
ASIANPAINT	1440	CE	142800	466.67%	6.75
KPIT	225	CE	117000	333.33%	7.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	185	PE	672500	2888.89%	2.55
MUTHOOTFIN	490	PE	106500	1675.00%	6.75
SBIN	305	PE	363000	1412.50%	7.65
DLF	190	PE	632500	1388.24%	4.1
IBULHSGFIN	820	PE	151000	1338.10%	20.15
BANKINDIA	95	PE	762000	1311.11%	2.1
BANKINDIA	92	PE	630000	950.00%	1.35
IDFCBANK	42	PE	550000	900.00%	0.7
AXISBANK	640	PE	369600	651.22%	9.75
BPCL	360	PE	136800	590.91%	6.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8000	CE	13803	74.2
RELIANCE	1160	CE	11019	8.95
RELIANCE	1140	CE	8426	16.35
SBIN	300	CE	7575	5.6
MARUTI	8100	CE	6666	41.7
MARUTI	7900	CE	6560	124.45
RELIANCE	1180	CE	6213	4.65
AXISBANK	650	CE	5914	7.15
BAJFINANCE	2600	CE	5896	48.25
RELIANCE	1200	CE	5773	2.45

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1120	PE	7381	9.1
RELIANCE	1140	PE	5886	17.1
RELIANCE	1100	PE	5182	5
MARUTI	7700	PE	4426	35.4
MARUTI	7800	PE	3713	56.65
SBIN	290	PE	3654	1.75
AXISBANK	620	PE	3264	3.8
ICICIBANK	360	PE	2937	2.65
SBIN	300	PE	2849	4.85
AXISBANK	630	PE	2832	6.05

## 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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