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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	10,232	17,153,025	9,155,350	-13.05	0.80	10200
PREVIOUS	10,303	19,529,550	9,747,100	0.2	0.78	
% CHANGE	-0.69%	-12.17%	-6.07%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but failed to its highs and stooped lower.
- Nifty lost 58 points to close at 10245.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10200PE and Reduction in 10600CE.
- PCR OI stands at 0.80 compared to 0.78 in the previous trading session.
- Nifty to trade with a support of 10200.

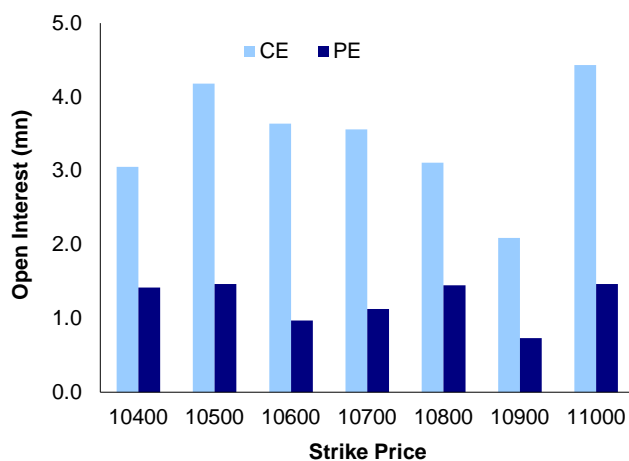
NIFTY LEVELS

10137 10278 10389 10481 10566 10756

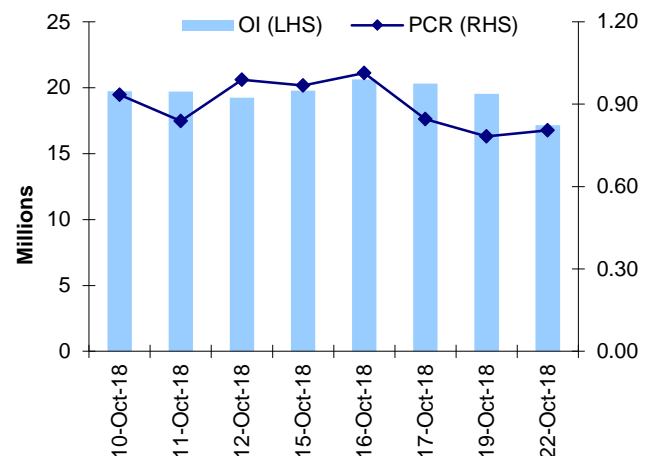
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 379,651Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDZINC	38.0%	8,518,400	-1.5%
CANBK	1.2%	8,382,000	-4.4%
ASIANPAINT	0.5%	5,814,000	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-46.02%	52260000	-0.15%
PIDILITIND	-43.78%	1793000	0.15%
GSFC	-38.02%	7704000	3.20%
JUSTDIAL	-33.83%	1374800	1.35%
POWERGRID	-32.67%	26604000	0.00%
INDUSINDBK	-30.40%	5293200	-8.07%
TITAN	-30.18%	9607500	-1.76%
BAJFINANCE	-28.31%	5526000	-1.17%
IDEA	-26.71%	102284000	-3.70%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,165,542	142,754	1,063
ICICIBANK	33,593,953	109,256	327
HDFCBANK	5,082,790	101,677	1,999
HDFC	4,632,839	77,365	1,658
YESBANK	33,633,639	71,575	212
AXISBANK	10,235,243	57,851	562
MARUTI	774,016	52,850	6,812
SBIN	19,933,462	52,432	260
KOTAKBANK	4,342,603	51,878	1,164

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,600	CE	0.8	1,415	181,600
TCS	2,100	CE	0.9	1,899	1,036,500
ACC	1,500	CE	2.4	1,415	142,800
TCS	2,200	CE	0.6	1,899	963,000
TCS	2,000	CE	1.8	1,899	864,500
RELIANCE	1,200	CE	0.7	1,063	3,834,000
HEROMOTOCO	3,000	CE	2.0	2,734	157,400
HINDALCO	240	CE	0.6	224	2,835,000
MARUTI	7,500	CE	6.2	6,803	210,150
BAJAJ-AUTO	3,000	CE	1.1	2,558	192,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	21.4	1,899	600,000
AMBUJACEM	200	PE	2.7	206	662,500
ACC	1,400	PE	18.2	1,415	58,800
INDUSINDBK	1,500	PE	54.0	1,455	258,900
ASIANPAINT	1,200	PE	30.0	1,193	279,600
TCS	1,800	PE	2.0	1,899	345,000
ICICIBANK	300	PE	0.8	326	3,003,000
HDFCBANK	1,900	PE	2.5	1,994	416,500
BAJAJ-AUTO	2,500	PE	30.1	2,558	87,250
BHEL	70	PE	0.6	74	1,215,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,550	CE	129,000	7067%	5.6
INDUSINDBK	1,500	CE	129,000	1855%	16.8
DISHTV	45	CE	616,000	1825%	0.8
INFIBEAM	40	CE	344,000	562%	3.9
RBLBANK	500	CE	148,800	417%	4.2
NCC	65	CE	536,000	379%	2.3
MINDTREE	820	CE	105,600	363%	11.8
DISHTV	47	CE	624,000	333%	0.3
ADANIANT	185	CE	328,000	332%	1.0
ASIANPAINT	1,240	CE	179,400	299%	10.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	35	PE	428,000	1683.3%	2.4
ADANIANT	170	PE	324,000	912.5%	5.9
DHFL	190	PE	322,500	451.3%	6.5
DISHTV	40	PE	1,056,000	371.4%	0.6
INFIBEAM	15	PE	108,000	350.0%	0.2
ICICIBANK	325	PE	772,750	332.3%	5.2
CANBK	200	PE	428,000	256.7%	3.5
ASIANPAINT	1,180	PE	128,400	239.7%	21.5
HINDZINC	280	PE	185,600	222.2%	7.1
HINDZINC	260	PE	214,400	219.0%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	16,243	5.2
RELIANCE	1,120	CE	14,438	2.6
RELIANCE	1,140	CE	10,955	1.4
HDFCBANK	2,000	CE	8,084	16.4
RELIANCE	1,160	CE	6,688	1.0
RELIANCE	1,200	CE	6,188	0.7
MARUTI	7,000	CE	6,046	49.9
IBULHSGFIN	700	CE	6,009	34.8
ICICIBANK	330	CE	5,653	3.5
RELIANCE	1,180	CE	5,337	0.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	9,890	26.5
RELIANCE	1,060	PE	9,589	16.2
RELIANCE	1,040	PE	7,674	9.3
RELIANCE	1,100	PE	5,025	41.4
RELIANCE	1,000	PE	4,202	2.9
ICICIBANK	320	PE	4,048	3.3
RELIANCE	1,020	PE	3,968	5.1
IBULHSGFIN	700	PE	3,780	32.9
TATAMOTORS	170	PE	3,517	3.6
TATASTEEL	540	PE	3,338	8.2

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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