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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	10,749	11,201,025	13,400,250	19.5	1.20	10500
PREVIOUS	10,682	15,013,575	9,502,450	18.9	1.03	
% CHANGE	0.62%	-25.39%	41.02%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but recovered completely in the second half.
- Nifty added 66 points to close at 10729.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.20 compared to 1.03 in the previous trading session.
- Nifty to trade with a support of 10500.

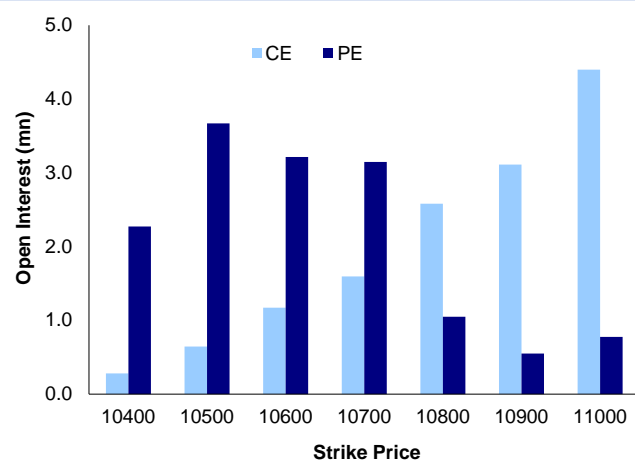
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

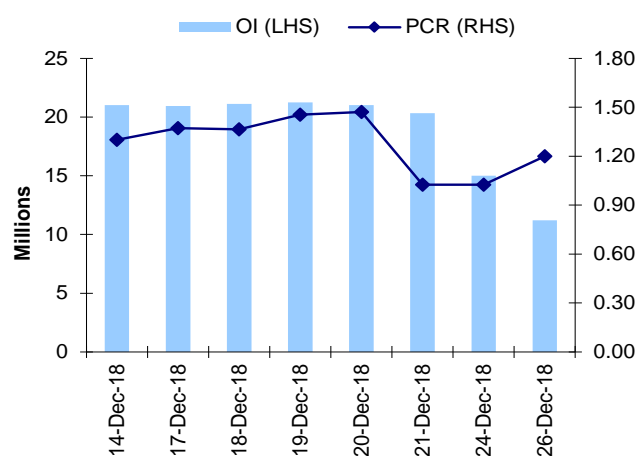
Stocks

- **Sector:** - Cement stocks traded positive.
- Market wide open interest is seen at 380,821Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
WOCKPHARMA	-69.22%	727200	0.27%
KTKBANK	-68.28%	2736000	1.43%
AMBUJACEM	-68.09%	3140000	3.68%
GODFRYPHLP	-67.38%	139300	0.08%
GSFC	-67.21%	3690000	1.16%
TECHM	-66.17%	2488800	-0.62%
PVR	-64.08%	163200	0.32%
SRTRANSFIN	-62.93%	799200	1.70%
LICHSGFIN	-61.40%	1800700	3.03%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	47421246.00	84298.91	179.45
RELIANCE	7210059.00	77976.94	1098.35
BEML	6026948.00	53071.75	899.80
TCS	2446614.00	46112.98	1889.20
MARUTI	594156.00	44605.34	7569.10
ZEEL	9222938.00	41451.68	455.05
AXISBANK	6519211.00	40142.16	619.50
HDFCBANK	1900479.00	39783.77	2122.35
HINDUNILVR	2212019.00	39214.12	1791.60

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8000	CE	2.6	7580.4	227175
ZEEL	500	CE	0.25	455.05	1032200
TCS	2000	CE	0.85	1892.2	773500
SBIN	300	CE	0.7	294.7	6825000
BAJAJ-AUTO	3000	CE	0.65	2742.5	120750
HINDALCO	230	CE	0.15	218.7	1659000
IDEA	40	CE	0.05	37.25	9604000
MARUTI	7900	CE	4.85	7580.4	129675
ITC	290	CE	0.15	277.35	3264000
MARUTI	7800	CE	7.55	7580.4	118800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	210	PE	0.35	218.7	1414000
ITC	260	PE	0.05	277.35	3088800
HEROMOTOCO	3000	PE	1.3	3181.55	64000
HEROMOTOCO	3200	PE	30.45	3181.55	56800
TCS	1780	PE	0.15	1892.2	411500
MARUTI	7300	PE	4	7580.4	96825
HEROMOTOCO	3100	PE	6.9	3181.55	53800
INFY	620	PE	0.65	645.05	1749600
MARUTI	7500	PE	15.2	7580.4	79050
AXISBANK	600	PE	0.65	620.55	1816800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	290	CE	261000	544.44%	7.45
DLF	175	CE	457500	238.89%	3.85
TCS	1900	CE	170250	205.38%	10.45
HINDALCO	215	CE	234500	204.55%	4.55
SAIL	51	CE	1188000	200.00%	1.55
VEDL	195	CE	357000	134.48%	2.5
CANBK	285	CE	158000	97.50%	0.4
INFY	640	CE	146400	93.65%	7.9
RELIANCE	1080	CE	389500	86.36%	19.65
RELCAPITAL	210	CE	183000	84.85%	4.35

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JUBLFOOD	1140	PE	115500	1183.33%	1.45
RECLTD	115	PE	714000	526.32%	0.75
JUBLFOOD	1160	PE	163000	503.70%	2.2
ADANIPTS	365	PE	197500	146.88%	0.7
SAIL	51	PE	1104000	130.00%	0.05
BHARTIARTL	310	PE	438600	113.22%	0.6
ADANIPTS	370	PE	307500	105.00%	1.05
RELINFRA	310	PE	143000	100.00%	6.85
BHARTIARTL	290	PE	547400	89.41%	0.25
ZEEL	450	PE	280800	84.62%	2.15

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1100	CE	21558	7.25
RELIANCE	1080	CE	18487	19.65
RELIANCE	1120	CE	9801	1.85
MARUTI	7500	CE	8737	95.95
SBIN	300	CE	8734	0.7
MARUTI	7600	CE	8250	38.9
SBIN	295	CE	7386	2
YESBANK	190	CE	7174	0.6
YESBANK	180	CE	6413	2.85
MARUTI	7700	CE	6360	14.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1060	PE	14627	0.7
RELIANCE	1080	PE	14216	1.9
MARUTI	7400	PE	10207	6.5
MARUTI	7500	PE	6696	15.2
MARUTI	7300	PE	6543	4
SBIN	290	PE	5642	0.65
RELIANCE	1040	PE	4884	0.45
RELIANCE	1100	PE	4510	8.05
ICICIBANK	350	PE	4149	0.55
IBULHSGFIN	800	PE	4110	2.9

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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