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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	10,831	24,153,525	9,609,500	38.85	1.21	10500
PREVIOUS	10,961	23,345,700	4,415,500	98.55	1.31	
% CHANGE	-1.18%	3.46%	117.63%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and broke 10800 levels.
- Nifty lost 117 points to close at 10792.
- OI concentration is seen at 11200CE and 10500PE.
- Addition witnessed in 11000CE and 10500PE.
- PCR OI stands at 1.21 compared to 1.31 in the previous trading session
- Nifty to trade with a support of 10500.

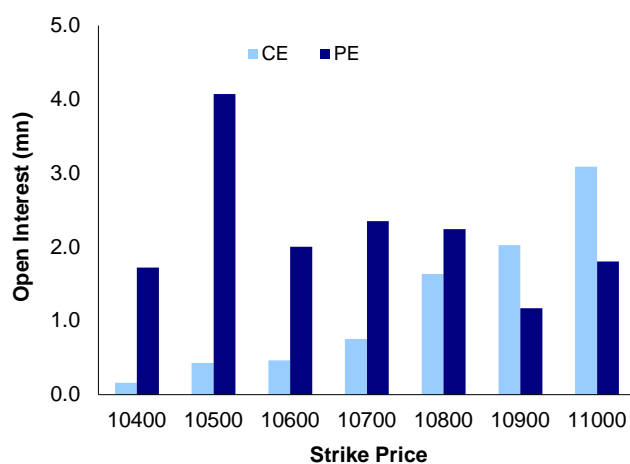
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

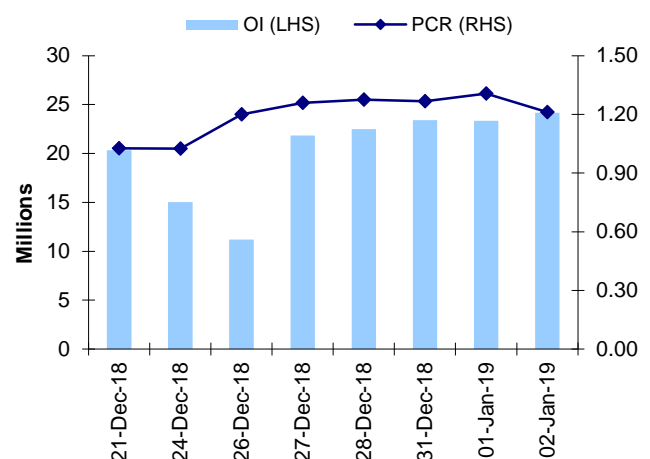
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is seen at 321,705Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EICHERMOT	26.2%	338,750	-8.8%
HINDALCO	14.0%	32,490,500	-3.7%
FEDERALBNK	13.0%	45,654,000	1.9%
JUBLFOOD	13.0%	2,742,000	-0.9%
UJJIVAN	12.9%	3,380,800	-0.1%
BEML	11.6%	1,678,600	2.2%
HINDPETRO	11.2%	14,538,300	-0.1%
JETAIRWAYS	10.4%	6,342,600	-6.1%
BERGEPAIN	9.7%	2,257,200	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AJANTPHARM	-9.3%	565,500	-1.5%
CHENNPETRO	-8.9%	1,177,200	-1.9%
IGL	-6.9%	5,093,000	1.4%
SYNDIBANK	-6.7%	21,360,000	-1.6%
JPASSOCIAT	-6.4%	105,490,000	-4.5%
MUTHOOTFIN	-6.1%	2,025,000	-2.0%
TORNTPHARM	-5.7%	308,000	0.1%
PTC	-5.5%	6,160,000	-2.0%
JUSTDIAL	-5.5%	2,111,200	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,144,970	79,553	1,106
M&M	10,596,260	79,112	742
AXISBANK	12,386,281	77,205	620
SBIN	25,559,853	76,220	294
ICICIBANK	18,243,156	66,564	365
MARUTI	891,844	65,446	7,268
YESBANK	32,583,205	60,343	185
TATASTEEL	11,747,350	58,693	494
HDFCBANK	2,033,558	43,365	2,129

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	31.9	7,314	192,450
EICHERMOT	23,000	CE	306.7	21,271	24,250
HEROMOTOCO	3,300	CE	22.4	3,063	92,800
EICHERMOT	24,000	CE	147.2	21,271	21,900
BANKBARODA	130	CE	2.2	120	3,648,000
GAIL	370	CE	4.8	349	714,756
HEROMOTOCO	3,200	CE	43.2	3,063	85,600
HINDALCO	230	CE	3.2	215	1,904,000
HINDALCO	240	CE	1.5	215	1,795,500
EICHERMOT	22,000	CE	603.4	21,271	18,650

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	7.4	1,927	1,052,750
HINDALCO	210	PE	6.1	215	2,418,500
ICICIBANK	350	PE	5.3	365	3,910,500
BAJAJ-AUTO	3,000	PE	300.4	2,700	101,250
ICICIBANK	360	PE	8.7	365	2,857,250
HEROMOTOCO	3,000	PE	65.4	3,063	50,400
ITC	260	PE	0.7	281	2,673,600
TATASTEEL	490	PE	14.8	496	1,198,930
EICHERMOT	20,000	PE	449.7	21,271	9,800
MARUTI	7,000	PE	102.3	7,314	69,075

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	760	CE	208,000	4060%	17.3
M&M	750	CE	278,000	3871%	21.9
M&M	770	CE	142,000	1478%	13.5
BHARATFORG	530	CE	510,000	1018%	6.0
TATASTEEL	490	CE	103,978	791%	20.9
HINDALCO	215	CE	248,500	545%	8.5
JSWSTEEL	290	CE	145,500	506%	12.3
VEDL	195	CE	239,200	373%	8.4
TATASTEEL	510	CE	676,918	369%	12.1
ASHOKLEY	112	CE	304,000	347%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	490	PE	499,200	2500%	14.3
NTPC	130	PE	172,000	2050%	0.3
M&M	680	PE	105,000	855%	4.6
VEDL	175	PE	294,400	753%	2.3
HINDALCO	180	PE	108,500	675%	0.7
M&M	720	PE	192,000	500%	12.9
NMDC	87	PE	450,000	436%	0.8
BHEL	73	PE	112,500	400%	2.9
TATASTEEL	450	PE	227,054	398%	4.3
HINDPETRO	240	PE	1,197,000	391%	5.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	6,817	22.4
RELIANCE	1,160	CE	4,780	16.1
TATASTEEL	520	CE	3,971	8.6
SBIN	300	CE	3,716	7.5
RELIANCE	1,200	CE	3,670	7.8
RELIANCE	1,120	CE	3,484	30.4
MARUTI	7,700	CE	3,338	79.3
RELIANCE	1,180	CE	3,334	11.3
SBIN	310	CE	3,245	4.2
ASHOKLEY	110	CE	3,237	1.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	4,420	28.4
TATASTEEL	500	PE	3,623	19.9
RELIANCE	1,060	PE	3,321	14.0
MARUTI	7,000	PE	3,145	102.3
RELIANCE	1,080	PE	2,990	20.3
RELIANCE	1,120	PE	2,719	38.4
ASHOKLEY	100	PE	2,686	4.2
MARUTI	7,200	PE	2,666	166.7
TATASTEEL	490	PE	2,484	14.8
SBIN	290	PE	2,466	6.8

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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