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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	10,897	19,886,550	10,089,800	34.8	1.04	11170
PREVIOUS	11,024	19,151,775	11,662,250	27.05	1.16	
% CHANGE	-1.15%	3.84%	-13.48%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and broke 10800 levels before minor recovery in the second half.
- Nifty lost 134 points to close at 10862.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 10900CE and Reduction in 11000PE.
- PCR OI stands at 1.04 compared to 1.16 in the previous trading session.
- Nifty to trade with a resistance of 11170.

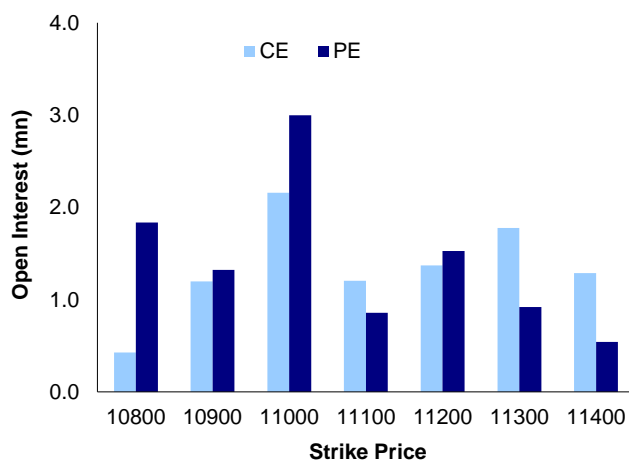
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

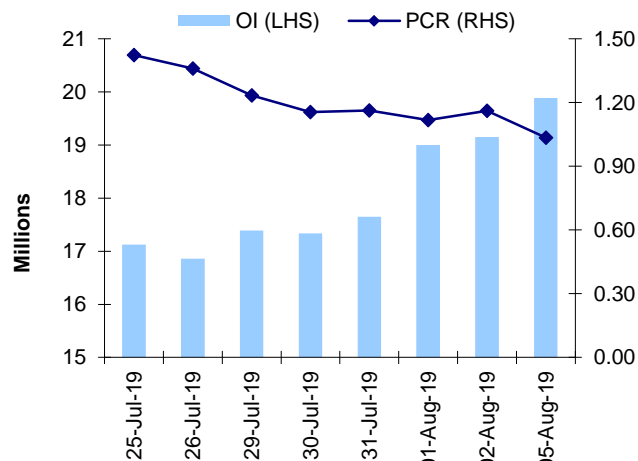
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 320,786Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	15.2%	1,319,400	2.0%
NBCC	13.1%	38,828,000	-10.9%
ENGINERSIN	9.5%	7,935,000	-2.2%
MOTHERSUMI	9.3%	35,280,300	-3.1%
UJJIVAN	9.1%	6,808,000	-2.4%
BERGEPAIN	8.9%	2,092,200	0.0%
MFSL	8.1%	3,462,000	-2.2%
NESTLEIND	7.8%	380,550	2.6%
CONCOR	7.2%	2,105,361	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-9.7%	824,000	-1.1%
EQUITAS	-6.7%	13,280,000	-8.7%
INFRATEL	-6.6%	6,826,000	-2.4%
NIITTECH	-6.0%	950,250	0.6%
ADANIPOINTS	-5.6%	14,040,000	-2.0%
ASIANPAINT	-5.2%	6,436,200	-1.3%
ASHOKLEY	-4.8%	84,354,000	-0.7%
RAMCOCEM	-4.6%	952,800	-1.7%
BANKINDIA	-3.8%	29,874,000	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,897,461	158,960	1,143
SBIN	48,815,899	145,162	300
HDFC	6,285,106	134,036	2,152
YESBANK	136,352,605	112,485	81
HDFCBANK	4,955,610	107,900	2,179
ICICIBANK	25,033,370	100,439	403
AXISBANK	13,042,504	86,080	662
TCS	3,039,682	68,125	2,249
MARUTI	1,122,496	62,799	5,670

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.6	124	8,532,000
TATAMOTORS	160	CE	0.4	124	5,664,000
IDEA	8	CE	0.1	6	32,144,000
YESBANK	100	CE	2.9	81	9,288,400
MARUTI	6,000	CE	46.6	5,606	274,200
TATAMOTORS	140	CE	1.5	124	5,121,000
BANKBARODA	120	CE	0.7	104	3,969,000
BHEL	70	CE	0.2	57	2,970,000
WIPRO	280	CE	1.7	263	1,891,200
SBIN	350	CE	0.9	302	6,105,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IDEA	6	PE	0.5	6	20,440,000
ASIANPAINT	1,500	PE	23.2	1,534	301,200
BHARTIARTL	330	PE	5.1	359	1,460,439
TATAMOTORS	130	PE	9.5	124	2,787,000
IDEA	7	PE	1.2	6	15,484,000
TATAMOTORS	120	PE	4.7	124	2,652,000
BHARTIARTL	320	PE	3.8	359	1,360,485
BAJAJ-AUTO	2,500	PE	36.4	2,631	85,750
ASIANPAINT	1,400	PE	7.1	1,534	232,800
YESBANK	80	PE	7.3	81	4,274,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	295	CE	171,000	2750%	14.4
TATASTEEL	390	CE	127,320	2300%	24.8
TATAMTRDVR	60	CE	132,000	2100%	2.6
NBCC	40	CE	501,500	1867%	2.0
EQUITAS	105	CE	224,000	1300%	5.2
DISHTV	23	CE	168,000	1100%	2.0
RELIANCE	1,140	CE	573,500	1003%	40.5
NBCC	42	CE	374,000	1000%	1.3
ICICIBANK	405	CE	199,375	867%	11.2
POWERGRID	200	CE	292,000	813%	5.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NBCC	32	PE	212,500	2400%	0.7
BHEL	49	PE	157,500	2000%	0.5
EQUITAS	95	PE	172,000	975%	2.2
JINDALSTEL	105	PE	515,200	847%	4.2
NATIONALUM	55	PE	640,000	700%	11.7
TATAGLOBAL	265	PE	207,900	492%	10.6
VEDL	132	PE	111,000	429%	3.0
NBCC	35	PE	510,000	400%	1.3
ONGC	125	PE	285,000	322%	2.2
DISHTV	17	PE	224,000	300%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	8,393	15.7
TATAMOTORS	150	CE	7,019	0.6
RELIANCE	1,160	CE	6,349	30.2
RELIANCE	1,180	CE	4,859	22.0
SBIN	300	CE	4,718	11.5
YESBANK	90	CE	4,558	5.0
SBIN	310	CE	4,458	7.0
RELIANCE	1,240	CE	4,351	8.0
SBIN	320	CE	4,258	4.1
MARUTI	5,800	CE	4,220	100.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	6,722	18.2
RELIANCE	1,140	PE	5,783	32.8
RELIANCE	1,120	PE	4,818	24.7
YESBANK	80	PE	4,727	7.3
SBIN	300	PE	4,697	9.5
ICICIBANK	400	PE	3,901	9.3
SBIN	290	PE	3,828	5.9
RELIANCE	1,160	PE	3,558	42.1
SBIN	280	PE	3,410	3.5
YESBANK	70	PE	3,100	3.2

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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