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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	10,910	21,781,800	5,273,700	21.6	1.27	10845
PREVIOUS	10,957	20,999,550	7,527,900	15.25	1.33	
% CHANGE	-0.43%	3.73%	-29.94%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but recovered partially in the second half.
- Nifty lost 54 points to close at 10888.
- OI concentration is seen at 11000CE and 10400PE.
- Activity witnessed in 10900 strike.
- PCR OI stands at 1.27 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 10845.

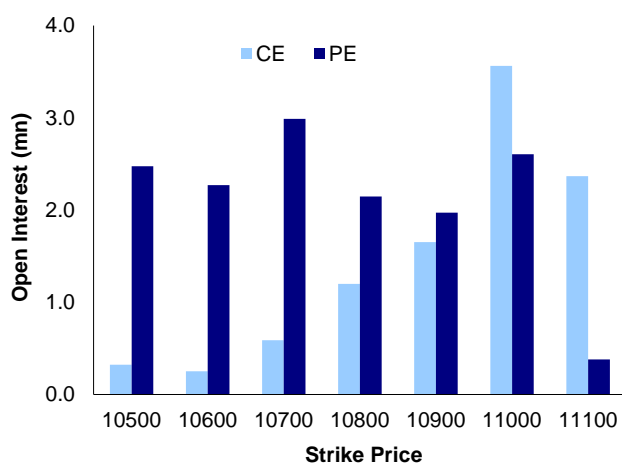
NIFTY LEVELS

10802	10928	11096	11191	11268	11343
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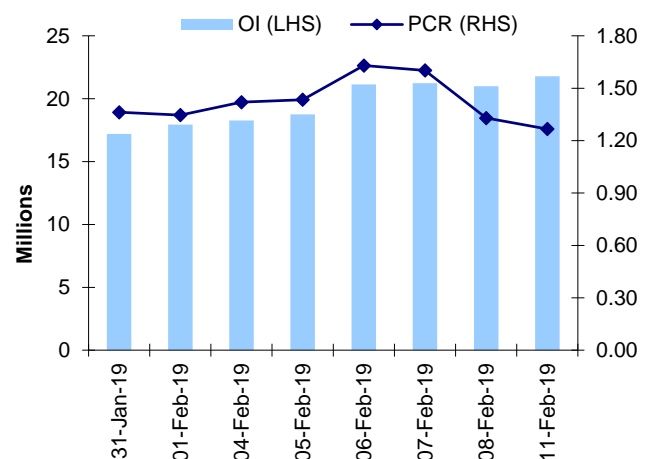
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 322,226Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	45.7%	1,251,000	-10.8%
NATIONALUM	21.7%	28,000,000	-8.7%
POWERGRID	17.0%	13,504,000	0.7%
UBL	16.5%	2,831,500	-0.4%
KAJARIACER	16.2%	2,237,300	-5.4%
NHPC	13.9%	21,465,000	-0.4%
LT	11.7%	9,412,875	-1.2%
IGL	11.6%	4,232,250	-4.4%
BPCL	11.1%	6,438,600	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	-12.8%	2,219,460	2.1%
RELCAPITAL	-11.4%	9,114,000	4.5%
AJANTPHARM	-8.6%	892,500	4.4%
MGL	-6.3%	800,400	-0.9%
CHOLAFIN	-6.0%	826,000	-1.6%
DLF	-5.3%	23,511,800	-0.6%
CHENNPETRO	-4.8%	1,362,600	-2.3%
RBLBANK	-4.4%	5,422,800	-1.4%
AXISBANK	-4.1%	39,146,400	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	23,262,314	110,514	481
RELIANCE	7,523,999	94,756	1,253
SUNTV	12,331,734	69,582	574
M&M	7,931,599	52,060	648
AXISBANK	7,234,953	51,443	711
YESBANK	29,509,227	51,023	173
DRREDDY	1,895,462	49,767	2,615
SBIN	15,420,017	43,493	281
HDFC	2,209,258	43,017	1,948

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	1.8	280	10,689,000
BHEL	70	CE	0.3	62	4,312,500
BPCL	350	CE	1.5	322	628,200
BHEL	65	CE	0.9	62	3,225,000
HEROMOTOCO	3,000	CE	29.2	2,894	150,600
TATAMOTORS	160	CE	3.5	153	4,870,000
TATAMOTORS	180	CE	0.8	153	4,798,000
TATAMOTORS	200	CE	0.3	153	4,670,000
M&M	700	CE	3.4	650	1,636,000
BHEL	75	CE	0.1	62	2,692,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	500	PE	2.7	543.3	1,194,000
BHEL	50	PE	0.2	62.0	3,112,500
TCS	1,700	PE	1.4	2,075.5	1,022,250
BPCL	300	PE	1.7	322.2	464,400
HINDALCO	190	PE	3.8	199.9	2,499,000
BHEL	60	PE	1.2	62.0	2,347,500
EICHERMOT	19,000	PE	233.0	20,671.2	23,500
EICHERMOT	20,000	PE	443.0	20,671.2	22,350
ICICIBANK	350	PE	8.2	351.2	5,544,000
TATAMOTORS	150	PE	5.1	152.9	3,408,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	137	CE	292,500	3800%	2.7
IDEA	27	CE	276,000	2200%	2.7
M&M	660	CE	265,000	1667%	12.8
BEL	77	CE	102,000	1600%	2.8
NTPC	132	CE	160,000	900%	1.8
M&M	670	CE	258,000	821%	8.9
LT	1,240	CE	100,125	821%	25.4
NATIONALUM	55	CE	1,000,000	793%	1.1
APOLLOHOSP	1,300	CE	139,500	697%	6.8
MOTHERSUMI	135	CE	265,050	564%	5.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	125	PE	135,000	3500%	0.6
NATIONALUM	45	PE	192,000	2300%	0.4
NATIONALUM	47	PE	192,000	2300%	0.6
BEL	62	PE	138,000	2200%	0.2
STAR	390	PE	123,200	762%	11.0
GLENMARK	600	PE	105,000	650%	15.7
SUNTV	540	PE	304,000	561%	10.5
SUNTV	560	PE	189,000	510%	16.7
MOTHERSUMI	115	PE	276,450	471%	1.7
NATIONALUM	50	PE	664,000	453%	1.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	500	CE	10,328	6.8
TATASTEEL	480	CE	8,383	14.9
RELIANCE	1,300	CE	7,117	14.9
TATASTEEL	490	CE	6,452	10.3
TATAMOTORS	170	CE	6,096	1.5
MARUTI	7,200	CE	6,028	155.8
MARUTI	7,300	CE	5,850	106.7
TATAMOTORS	160	CE	5,829	3.5
RELIANCE	1,280	CE	5,277	21.6
TATAMOTORS	180	CE	5,082	0.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	460	PE	7,355	6.5
RELIANCE	1,260	PE	6,134	30.5
TATASTEEL	450	PE	6,096	4.5
MARUTI	7,000	PE	5,844	82.3
TATASTEEL	470	PE	5,745	9.1
RELIANCE	1,240	PE	5,496	21.8
RELIANCE	1,220	PE	4,191	15.0
EICHERMOT	19,000	PE	4,072	233.0
TATASTEEL	440	PE	3,962	3.2
TATAMOTORS	140	PE	3,791	2.5

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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