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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	10,823	22,235,400	5,388,050	-7.6	1.18	10500
PREVIOUS	10,860	21,720,450	5,405,750	-27.55	1.21	
% CHANGE	-0.34%	2.37%	-0.33%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and stooped lower in the second half.
- Nifty lost 37 points to close at 10793.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 10900CE and in 10600PE.
- PCR OI stands at 1.18 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 10500.

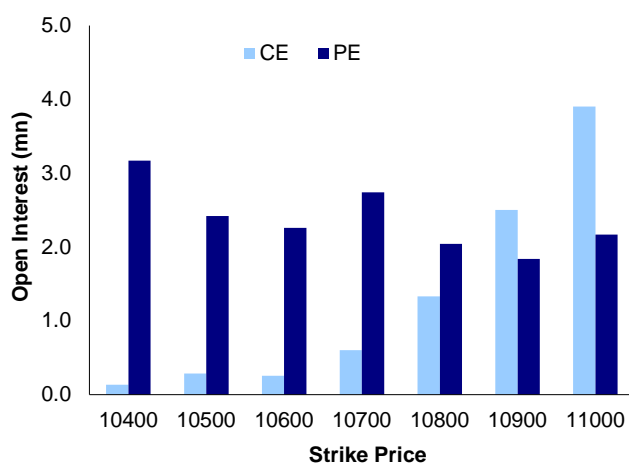
NIFTY LEVELS

10643 10752 10802 10928 11096 11191

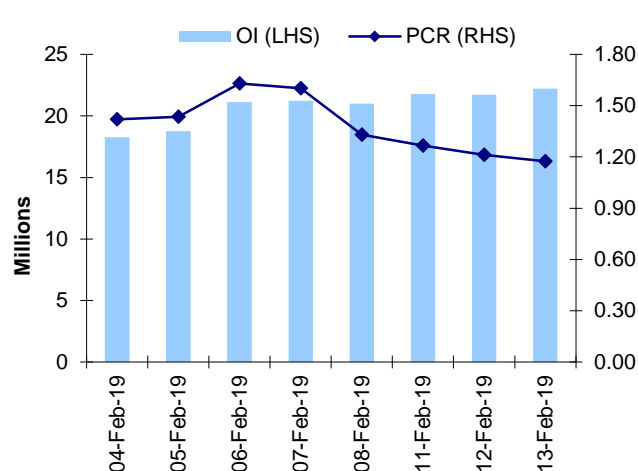
Stocks

- **Sector:** - Oil&Gas stocks traded negative.
- Market wide open interest is seen at 340,186Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	22.5%	3,224,100	6.9%
NTPC	19.1%	40,380,000	-1.6%
NHPC	16.9%	26,487,000	1.7%
BPCL	16.5%	7,785,000	-2.9%
COLPAL	13.8%	1,887,200	-2.0%
VOLTAS	13.5%	5,945,000	-2.8%
AJANTPHARM	13.3%	965,000	-3.5%
VGUARD	12.1%	3,558,000	-2.3%
ONGC	10.7%	40,068,750	-2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	-10.3%	162,675	2.9%
JUSTDIAL	-8.6%	2,073,400	0.4%
AXISBANK	-8.4%	38,019,600	-1.1%
MANAPPURAM	-7.2%	10,374,000	1.1%
INFY	-7.0%	36,734,400	0.6%
SREINFRA	-6.6%	9,360,000	5.6%
ADANIPTS	-6.5%	24,482,500	4.5%
INDIANB	-6.2%	3,820,000	8.2%
MFSL	-6.0%	1,969,200	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	31,434,625	139,117	431
RELIANCE	6,964,042	87,673	1,246
AXISBANK	11,399,689	80,112	698
HDFC	3,710,809	71,558	1,931
ZEEL	15,416,976	62,305	408
TCS	2,808,581	57,978	2,065
HDFCBANK	2,360,187	50,662	2,143
SBIN	18,662,893	50,662	268
YESBANK	26,229,114	44,881	169

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.8	270	10,767,000
BHEL	70	CE	0.2	61	4,207,500
COALINDIA	230	CE	1.3	217	2,578,400
BPCL	350	CE	1.2	317	921,600
BHEL	65	CE	0.5	61	3,442,500
EICHERMOT	22,000	CE	83.7	20,244	36,225
SBIN	290	CE	1.4	270	6,921,000
TATAMOTORS	200	CE	0.2	155	4,616,000
M&M	700	CE	2.1	645	1,706,000
TATAMOTORS	180	CE	0.5	155	4,358,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	500	PE	2.1	544	1,036,000
BHEL	50	PE	0.1	61	3,045,000
BHEL	60	PE	1.4	61	2,655,000
TCS	1,700	PE	1.1	2,074	1,027,250
TATAMOTORS	150	PE	3.2	155	3,626,000
HINDALCO	190	PE	2.6	199	2,324,000
POWERGRID	175	PE	4.0	176	832,000
ICICIBANK	350	PE	12.7	342	5,225,000
BHEL	55	PE	0.4	61	1,830,000
EICHERMOT	19,000	PE	178.1	20,244	19,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
CGPOWER	25.0	CE	756,000	6200%	1.6
CGPOWER	28.0	CE	528,000	4300%	0.7
CGPOWER	31.0	CE	324,000	2600%	0.4
CGPOWER	30.0	CE	2,880,000	2567%	0.5
CGPOWER	32.0	CE	492,000	1950%	0.3
BATAINDIA	1,320.0	CE	204,050	1446%	11.6
CGPOWER	26.0	CE	300,000	1150%	1.2
JISLJALEQS	52.0	CE	891,000	1138%	1.8
JISLJALEQS	50.0	CE	1,197,000	731%	3.0
SBIN	270.0	CE	1,683,000	701%	6.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
BATAINDIA	1,240	PE	142,450	12850%	23.9
NBCC	40	PE	176,000	2100%	0.3
BATAINDIA	1,220	PE	143,000	2067%	17.7
JISLJALEQS	42	PE	342,000	1800%	0.5
CGPOWER	26	PE	132,000	1000%	3.4
BATAINDIA	1,200	PE	369,600	773%	13.3
POWERGRID	170	PE	360,000	543%	2.2
NATIONALUM	42	PE	144,000	500%	0.4
ONGC	127	PE	127,500	386%	2.3
ONGC	120	PE	337,500	374%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
SUNPHARMA	460	CE	9,630	5.2
RELIANCE	1,300	CE	8,999	11.2
SUNPHARMA	450	CE	7,931	7.4
RELIANCE	1,280	CE	7,055	16.8
MARUTI	7,200	CE	6,722	88.2
RELIANCE	1,320	CE	6,058	7.4
SUNPHARMA	470	CE	5,503	3.5
SUNPHARMA	480	CE	5,345	2.6
SBIN	290	CE	5,141	1.4
MARUTI	7,300	CE	5,098	56.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
MARUTI	7,000	PE	6,808	121.1
RELIANCE	1,240	PE	6,752	23.4
RELIANCE	1,260	PE	5,774	33.2
SUNPHARMA	440	PE	5,602	17.7
SUNPHARMA	420	PE	5,208	9.1
SUNPHARMA	430	PE	4,722	12.9
RELIANCE	1,220	PE	4,702	16.1
MARUTI	7,100	PE	4,081	167.6
RELIANCE	1,200	PE	3,789	11.0
TATASTEEL	480	PE	3,478	10.1

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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