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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	10,605	23,748,750	7,997,550	29	1.44	10000
PREVIOUS	10,616	24,051,150	7,429,550	33.95	1.49	
% CHANGE	-0.10%	-1.26%	7.65%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but had a volatile trading session.
- Nifty lost 6 points to close at 10576.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10900CE and in 10600PE.
- PCR OI stands at 1.44 compared to 1.49 in the previous trading session.
- Nifty to trade with a support of 10000.

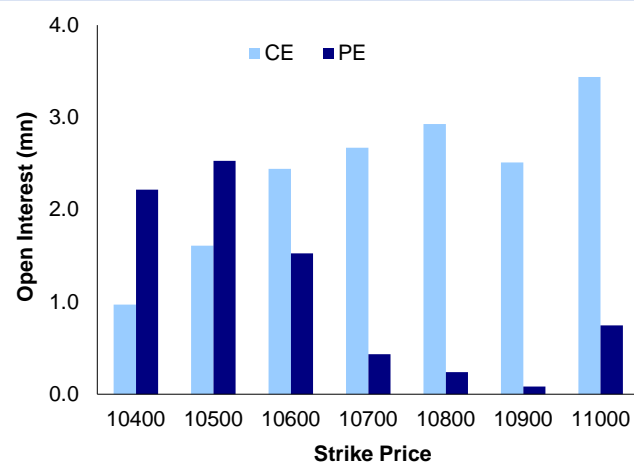
NIFTY LEVELS

10278 10389 10481 10566 10660 10756

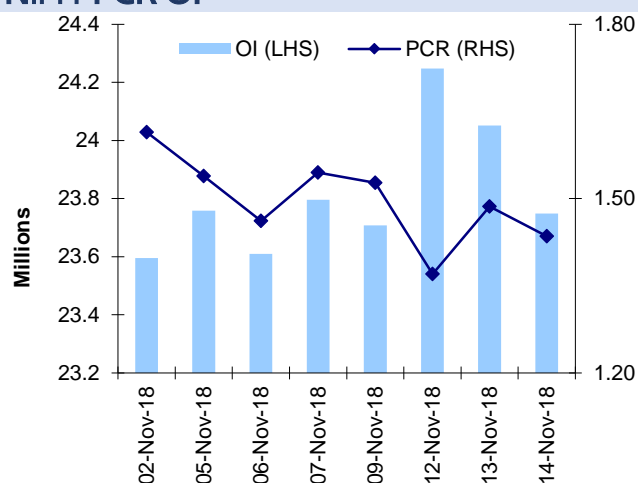
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 355,764Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KSCL	46.4%	1,113,000	-3.6%
SIEMENS	33.5%	1,633,000	-3.1%
ASHOKLEY	32.1%	61,008,000	-10.5%
INDIGO	23.3%	3,778,200	7.5%
SUNPHARMA	17.4%	33,783,200	-7.4%
ZEEL	12.8%	11,156,600	-0.7%
SBIN	12.7%	97,110,000	2.0%
CANBK	12.7%	9,380,000	3.9%
CHENNPETRO	12.2%	1,159,500	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIVISLAB	-14.0%	3,056,800	-1.7%
JETAIRWAYS	-13.6%	5,898,000	1.3%
ALBK	-12.7%	16,973,000	3.5%
MGL	-9.4%	1,571,400	-1.5%
GLENMARK	-8.9%	3,727,000	-3.1%
ADANIANT	-8.0%	33,152,000	-0.8%
NMDC	-7.9%	18,444,000	0.6%
INFIBEAM	-7.4%	11,696,000	-4.3%
EICHERMOT	-7.3%	271,525	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	52,674,807	148,805	284
SUNPHARMA	25,499,010	135,798	520
TATASTEEL	21,649,289	130,030	589
HDFCBANK	6,527,659	127,012	1,958
ICICIBANK	31,774,158	116,237	367
ASHOKLEY	97,513,684	105,904	107
RELIANCE	7,787,530	85,535	1,098
MARUTI	1,112,945	81,246	7,369
ZEEL	17,498,505	77,762	435

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.3	66	5,992,500
BHEL	80	CE	0.2	66	5,962,500
TATAMOTORS	200	CE	0.9	177	5,823,000
HINDALCO	250	CE	1.0	230	3,398,500
BHEL	70	CE	0.9	66	4,597,500
CIPLA	600	CE	1.2	522	892,000
COALINDIA	270	CE	3.4	266	2,024,000
SUNPHARMA	600	CE	1.8	522	2,506,900
HEROMOTOCO	3,000	CE	18.4	2,860	95,600
MARUTI	8,000	CE	19.6	7,372	164,625

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.8	613	1,944,000
ACC	1,420	PE	10.3	1,480	43,600
BHEL	65	PE	1.6	66	1,980,000
BHEL	67	PE	3.0	66	1,965,000
BPCL	300	PE	5.1	316	446,400
COALINDIA	250	PE	0.9	266	932,800
MARUTI	7,000	PE	47.3	7,372	90,075
ICICIBANK	340	PE	2.0	366	3,748,250
SBIN	280	PE	5.4	285	3,708,000
ACC	1,400	PE	7.1	1,480	34,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	530	CE	446,600	8020%	13.0
SUNPHARMA	520	CE	236,500	7067%	17.7
SUNPHARMA	540	CE	1,079,100	5671%	9.3
ASHOKLEY	110	CE	5,568,000	2386%	3.2
SUNPHARMA	550	CE	1,359,600	2277%	6.8
SAIL	84	CE	312,000	1200%	1.0
ASHOKLEY	105	CE	492,000	846%	5.5
ASHOKLEY	115	CE	7,012,000	777%	1.7
MOTHERSUMI	160	CE	434,400	503%	4.2
MOTHERSUMI	170	CE	1,264,800	427%	2.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	450	PE	145,200	780%	8.2
HINDUNILVR	1,700	PE	106,200	670%	22.0
HINDPETRO	250	PE	211,050	458%	12.7
ASHOKLEY	95	PE	1,244,000	427%	1.0
BPCL	310	PE	187,200	420%	8.7
SUNPHARMA	480	PE	357,500	371%	4.4
BPCL	320	PE	160,200	305%	13.5
KOTAKBANK	1,120	PE	370,400	303%	25.5
ICICIBANK	365	PE	492,250	258%	8.9
MOTHERSUMI	140	PE	388,800	252%	2.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	9,752	24.6
TATASTEEL	620	CE	9,555	5.5
MARUTI	7,500	CE	8,928	112.5
ASHOKLEY	120	CE	8,788	1.0
RELIANCE	1,120	CE	8,389	16.4
TATASTEEL	600	CE	8,319	11.7
RELIANCE	1,140	CE	6,998	10.5
MARUTI	7,400	CE	6,183	156.2
ASHOKLEY	115	CE	6,117	1.7
SUNPHARMA	560	CE	5,635	4.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	7,779	17.0
TATASTEEL	580	PE	5,550	10.9
RELIANCE	1,060	PE	5,457	10.8
RELIANCE	1,100	PE	5,158	25.7
TATASTEEL	600	PE	4,622	19.9
SUNPHARMA	500	PE	4,485	8.3
SUNPHARMA	520	PE	4,114	15.2
ASHOKLEY	105	PE	3,976	3.7
ASHOKLEY	100	PE	3,693	2.0
MARUTI	7,000	PE	3,609	47.3

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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