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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	10,911	20,939,325	4,585,250	22.5	1.37	10500
PREVIOUS	10,820	21,025,875	5,271,800	15.3	1.30	
% CHANGE	0.83%	-0.41%	-13.02%	-	-	

OUTLOOK

Nifty

- Nifty gained in the second half after a positive opening.
- Nifty added 82 points to close at 10888.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10900PE and Reduction in 11000CE.
- PCR OI stands at 1.37 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 10500.

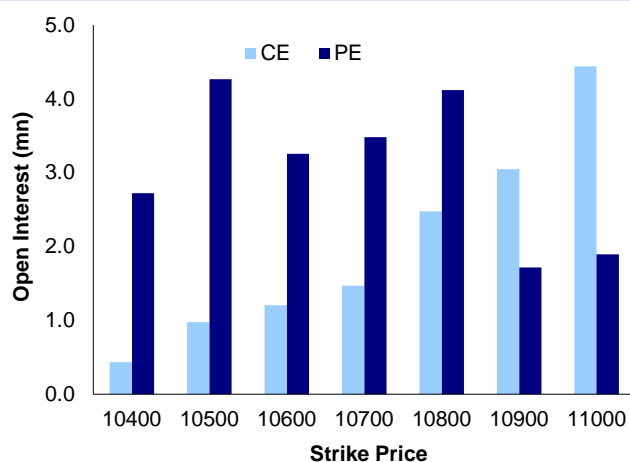
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

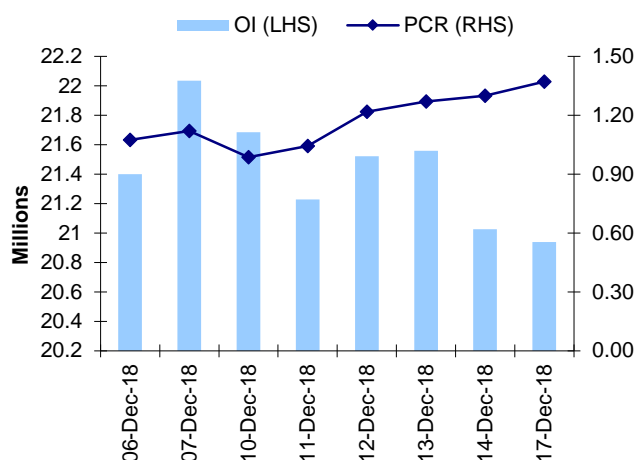
Stocks

- **Sector:-** Sector: - Metal stocks traded positive.
- Market wide open interest is seen at 358,983Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	36.47%	1710000	7.98%
CUMMINSIND	12.37%	1920100	2.89%
BPCL	8.92%	13629600	1.46%
CESC	8.06%	1194050	-0.24%
ARVIND	7.45%	6200000	-0.95%
VOLTAS	6.39%	6709000	-1.92%
CONCOR	5.92%	3668750	1.78%
POWERGRID	5.82%	37892000	3.69%
JUBLFOOD	5.81%	2159500	2.44%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NTPC	-10.64%	61712000	1.81%
HINDZINC	-8.55%	5171200	1.52%
JETAIRWAYS	-8.34%	5460000	-3.83%
COALINDIA	-8.01%	36955600	1.74%
VGUARD	-6.93%	3102000	-1.24%
IOC	-6.54%	79989000	1.17%
OIL	-5.91%	11627979	0.88%
INDIANB	-5.25%	3788000	-1.21%
ONGC	-5.12%	67811250	0.95%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	7385641.00	90637.30	1222.45
ICICIBANK	18378122.00	65907.11	358.45
YESBANK	35269769.00	64167.10	181.00
RELIANCE	5064357.00	56975.37	1129.90
MARUTI	712296.00	55126.38	7734.05
BEML	6302635.00	52012.65	846.40
TATAMOTORS	28526103.00	49523.04	173.95
HDFCBANK	2109331.00	44728.91	2130.20
HDFC	2030693.00	39454.41	1960.35

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8000	CE	37.05	7737.7	265050
TATAMOTORS	180	CE	2.45	174.3	5266500
IDEA	40	CE	0.4	36.45	10822000
HEROMOTOCO	3400	CE	23.8	3297.85	110400
BHEL	75	CE	0.25	68	4350000
SBIN	300	CE	2.45	289.75	6510000
M&M	800	CE	2.7	759.25	1108000
KOTAKBANK	1300	CE	9.3	1226.3	884000
HINDALCO	230	CE	3.25	225.7	2292500
TATAMOTORS	200	CE	0.4	174.3	4320000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3200	PE	27.05	3297.85	163000
HEROMOTOCO	3000	PE	6.35	3297.85	144200
HEROMOTOCO	3100	PE	11.95	3297.85	111600
SBIN	280	PE	2.3	289.75	4140000
KOTAKBANK	1100	PE	4.15	1226.3	598400
INFY	620	PE	1.2	696.1	2013600
ITC	260	PE	0.15	280.75	3640800
HINDALCO	220	PE	2.85	225.7	1365000
HINDALCO	210	PE	1	225.7	1354500
SBIN	270	PE	0.9	289.75	3525000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEML	860	CE	118000	2045.45%	24.45
BEML	900	CE	111500	1492.86%	11.5
PETRONET	235	CE	219000	247.62%	1.05
VOLTAS	630	CE	117000	192.50%	0.9
TATACHEM	720	CE	102750	185.42%	9.55
POWERGRID	195	CE	376000	184.85%	2.2
POWERGRID	200	CE	592000	164.29%	0.95
VOLTAS	590	CE	173000	162.12%	5.55
KOTAKBANK	1240	CE	457600	154.22%	26.05
VEDL	213	CE	301000	149.28%	3.35

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	192	PE	148000	3600.00%	2.7
VEDL	210	PE	717500	925.00%	7.8
POWERGRID	190	PE	336000	833.33%	1.8
POWERGRID	187	PE	176000	780.00%	1.15
ONGC	147	PE	225000	566.67%	2.8
VEDL	205	PE	418250	397.92%	5.25
HINDUNILVR	1860	PE	162600	276.39%	30
NTPC	147	PE	148000	236.36%	3.3
DABUR	430	PE	371250	219.35%	5.15
POWERGRID	185	PE	344000	196.55%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1140	CE	10938	17.05
TATAMOTORS	180	CE	10442	2.45
MARUTI	8000	CE	8791	37.05
RELIANCE	1160	CE	7737	10.05
RELIANCE	1120	CE	7256	27
MARUTI	7800	CE	6965	97.8
TATAMOTORS	190	CE	5715	0.85
TATAMOTORS	175	CE	5368	4.1
VEDL	210	CE	5091	4.3
RELIANCE	1180	CE	4617	5.55

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1100	PE	7581	7.7
KOTAKBANK	1200	PE	5244	21.45
RELIANCE	1080	PE	4761	4.4
RELIANCE	1120	PE	4459	13.5
TATAMOTORS	170	PE	3852	2.55
MARUTI	7500	PE	3326	46.1
RELIANCE	1060	PE	3274	2.75
MARUTI	7600	PE	3225	69.3
TATAMOTORS	165	PE	2570	1.3
MARUTI	7700	PE	2523	109.15

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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