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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	10,662	21,885,750	5,567,150	22.25	0.95	10500
PREVIOUS	10,747	21,233,475	9,517,750	22.55	1.09	
% CHANGE	-0.78%	3.07%	-41.51%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative trend as it broke 10650 levels.
- Nifty lost 83 points to close at 10640.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 10800CE and Reduction in 10700PE.
- PCR OI stands at 0.95 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 10500.

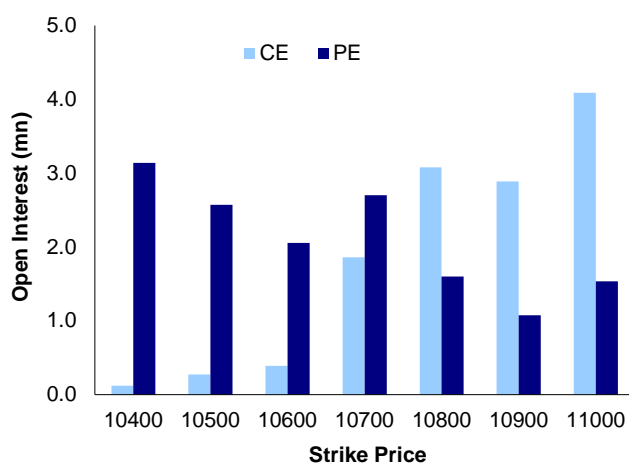
NIFTY LEVELS

10643 10752 10802 10928 11096 11191

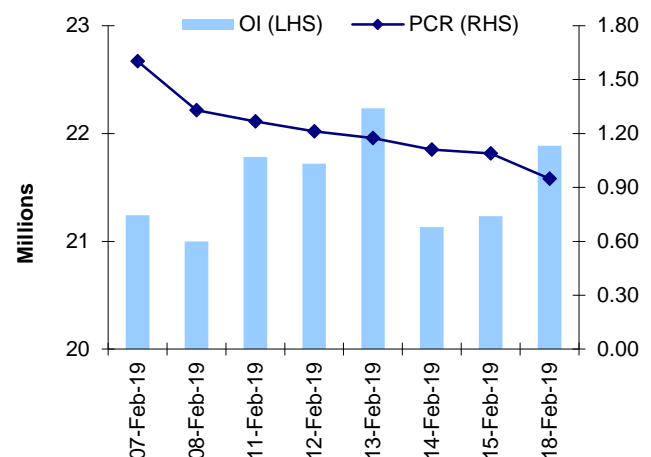
Stocks

- Sector:- IT stocks traded negative.
- Market wide open interest is seen at 338,502Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	55.1%	17,615,000	-3.3%
KPIT	23.3%	3,411,000	-6.9%
IGL	22.7%	5,348,750	0.9%
IRB	14.9%	7,353,600	-7.4%
RELINFRA	13.3%	10,624,900	7.1%
IDBI	12.0%	27,350,000	-6.1%
KAJARIACER	11.8%	2,472,600	-1.8%
CHENNPETRO	11.4%	1,904,400	0.0%
TORNTPOWER	6.6%	1,935,000	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-7.0%	21,348,000	-0.4%
ADANIENT	-6.6%	18,796,000	-1.9%
DCBBANK	-6.1%	3,451,500	0.1%
SUNTV	-5.7%	7,016,000	-0.3%
GODFRYPHLP	-5.5%	480,900	2.0%
MUTHOOTFIN	-5.3%	1,735,500	0.4%
UBL	-5.3%	3,080,000	0.5%
NMDC	-5.0%	19,752,000	0.5%
ADANIPORTS	-5.0%	20,752,500	-0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	89,969,426	190,837	214
RELIANCE	9,649,017	118,352	1,220
ITC	40,666,405	113,094	275
DRREDDY	2,687,581	69,742	2,566
TCS	2,942,184	58,516	1,970
HDFC	2,768,637	51,907	1,875
TCS	2,474,600	50,227	2,030
AXISBANK	7,135,564	49,183	693
TECHM	5,142,366	41,121	800

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.6	261	11,121,000
BHEL	70	CE	0.2	61	4,147,500
EICHERMOT	22,000	CE	51.8	20,157	41,000
ONGC	140	CE	1.1	132	4,875,000
BHEL	65	CE	0.5	61	3,150,000
BPCL	350	CE	1.0	317	901,800
SBIN	280	CE	1.4	261	7,023,000
SBIN	290	CE	0.8	261	6,273,000
HEROMOTOCO	2,700	CE	61.9	2,695	152,200
ITC	300	CE	0.5	274	5,421,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	60	PE	1.2	61	3,015,000
TCS	1,700	PE	1.6	1,979	1,025,750
CIPLA	500	PE	3.4	542	706,000
TATAMOTORS	150	PE	1.6	163	3,660,000
BHEL	50	PE	0.2	61	2,152,500
HINDALCO	190	PE	7.9	185	2,292,500
BPCL	300	PE	3.1	317	489,600
CIPLA	530	PE	7.6	542	503,000
BHEL	61	PE	1.5	61	1,627,500
CIPLA	510	PE	4.1	542	489,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KPIT	100	CE	472,500	20900%	8.7
DISHTV	45	CE	424,000	5200%	0.3
IDBI	45	CE	500,000	4900%	1.0
KPIT	110	CE	312,750	3375%	4.0
AMBUJACEM	200	CE	572,500	1808%	5.5
IRB	120	CE	588,800	982%	3.2
IDBI	50	CE	390,000	680%	0.4
IRB	115	CE	176,000	511%	5.4
DISHTV	42	CE	280,000	400%	0.5
DISHTV	41	CE	152,000	375%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	40	PE	450,000	4400%	1.7
KPIT	90	PE	1,244,250	3587%	4.3
KPIT	80	PE	632,250	1461%	2.4
IDBI	42	PE	130,000	1200%	2.9
DISHTV	35	PE	984,000	1018%	2.3
IRB	105	PE	169,600	783%	4.8
HAVELLS	670	PE	116,000	582%	11.3
KPIT	100	PE	879,750	371%	7.3
DHFL	140	PE	252,000	291%	16.7
VEDL	125	PE	391,000	270%	1.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	9,789	14.3
YESBANK	220	CE	9,146	8.1
RELIANCE	1,280	CE	8,679	9.2
RELIANCE	1,240	CE	8,120	21.5
RELIANCE	1,300	CE	7,069	6.0
YESBANK	230	CE	5,916	5.0
YESBANK	250	CE	5,676	2.0
TATASTEEL	480	CE	5,042	6.8
YESBANK	240	CE	5,018	3.1
AXISBANK	700	CE	4,746	11.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	8,006	18.6
YESBANK	200	PE	7,999	5.9
RELIANCE	1,220	PE	7,164	26.1
YESBANK	210	PE	5,274	9.1
RELIANCE	1,180	PE	4,501	12.6
YESBANK	190	PE	4,241	3.7
AXISBANK	680	PE	3,897	8.7
TATASTEEL	460	PE	3,780	9.1
TATASTEEL	470	PE	3,486	13.5
MARUTI	6,800	PE	3,469	117.7

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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