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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	10,617	21,998,250	6,785,950	13.15	0.92	10500
PREVIOUS	10,662	21,885,750	5,567,150	22.25	0.95	
% CHANGE	-0.42%	0.51%	21.89%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and tested 10700 levels before giving up all its gains and closing negative.
- Nifty lost 36 points to close at 10604.
- OI concentration is seen at 11000CE and 10400PE.
- Addition witnessed in 10700CE and Reduction in 10500PE.
- PCR OI stands at 0.92 compared to 0.95 in the previous trading session.
- Nifty to trade with a support of 10500.

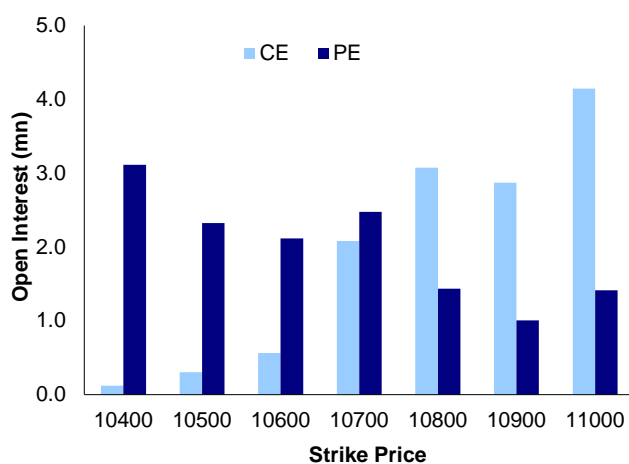
NIFTY LEVELS

10643 10752 10802 10928 11096 11191

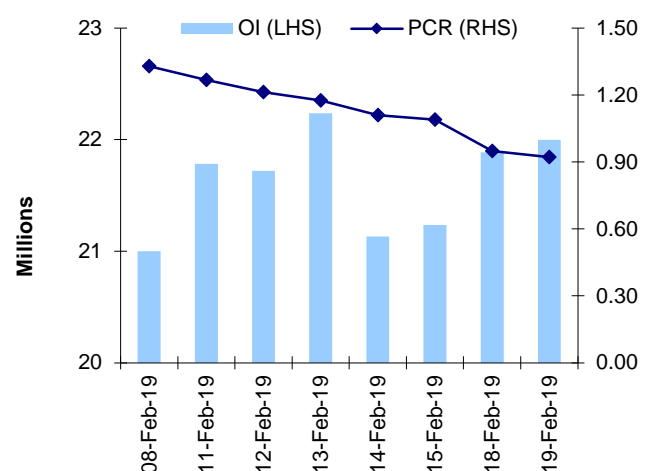
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 342,446Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ENGINERSIN	33.0%	12,783,800	0.7%
KSCL	30.8%	2,002,500	-10.0%
NHPC	10.3%	33,399,000	0.0%
IRB	10.3%	8,112,000	0.3%
MINDTREE	7.5%	2,766,000	2.2%
BPCL	7.4%	9,667,800	2.3%
PFC	7.3%	29,059,400	3.8%
NTPC	5.7%	64,016,000	-2.7%
CHOLAFIN	5.2%	846,500	0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	-26.5%	12,942,500	0.8%
REPCOHOME	-9.1%	946,000	-0.5%
INFY	-9.0%	32,358,000	-2.3%
GODFRYPHLP	-8.0%	442,400	0.6%
M&M	-8.0%	20,326,000	1.3%
SREINFRA	-7.8%	7,932,000	2.8%
IDEA	-7.4%	151,272,000	-1.1%
RELINFRA	-6.9%	9,896,900	-0.7%
IDBI	-6.2%	25,650,000	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ITC	34,451,117	95,666	276
TCS	4,408,554	85,088	1,905
RELIANCE	6,244,189	76,709	1,216
YESBANK	33,990,276	72,799	213
DRREDDY	2,269,798	57,815	2,537
HDFC	2,988,645	55,882	1,853
SBIN	19,064,306	50,373	263
ICICIBANK	14,384,763	49,757	343
AXISBANK	6,816,325	47,720	693

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	0.5	263	10,860,000
BHEL	70	CE	0.2	62	4,192,500
EICHERMOT	22,000	CE	49.9	20,412	38,925
BHEL	65	CE	0.6	62	3,150,000
HEROMOTOCO	2,700	CE	40.0	2,648	189,400
AMBUJACEM	210	CE	1.8	199	1,207,500
ONGC	140	CE	1.1	134	4,016,250
HEROMOTOCO	2,800	CE	15.1	2,648	165,800
BPCL	350	CE	1.0	324	817,200
SBIN	280	CE	1.2	263	6,219,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	60	PE	0.7	62	3,187,500
TCS	1,700	PE	3.3	1,910	1,030,500
CIPLA	500	PE	2.6	541	714,000
TATAMOTORS	150	PE	1.2	163	3,680,000
BHEL	50	PE	0.1	62	2,182,500
AMBUJACEM	190	PE	2.4	199	930,000
BHEL	61	PE	0.9	62	1,837,500
HINDALCO	190	PE	6.0	187	2,264,500
CIPLA	530	PE	6.7	541	512,000
ICICIBANK	350	PE	10.1	344	4,851,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KSCL	460	CE	112,500	7400%	5.3
TCS	1,950	CE	195,750	2510%	21.9
KSCL	450	CE	114,000	2433%	7.5
TCS	1,940	CE	120,250	1274%	25.6
TCS	1,960	CE	101,250	913%	18.6
KSCL	480	CE	121,500	800%	2.6
TCS	1,980	CE	139,750	288%	13.6
INFY	730	CE	357,600	184%	11.7
AUROPHARMA	720	CE	328,000	167%	11.2
TCS	2,000	CE	525,750	116%	10.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	1,880	PE	105,000	740%	26.2
PFC	105	PE	1,153,200	615%	2.1
ZEEL	450	PE	133,900	506%	18.6
PFC	107	PE	229,400	363%	3.0
HINDPETRO	205	PE	287,700	219%	1.7
ZEEL	440	PE	361,400	181%	14.5
RECLTD	122	PE	402,000	158%	2.6
LICHSGFIN	450	PE	358,600	125%	11.8
BHEL	62	PE	690,000	114%	1.6
SBIN	235	PE	147,000	104%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	9,728	16.2
RELIANCE	1,260	CE	9,371	10.0
TCS	2,000	CE	7,466	10.2
RELIANCE	1,280	CE	6,935	6.0
RELIANCE	1,300	CE	6,337	3.7
TATASTEEL	480	CE	6,335	7.4
MARUTI	7,000	CE	5,780	58.3
AXISBANK	710	CE	5,433	6.7
ICICIBANK	350	CE	4,718	3.9
YESBANK	220	CE	4,621	6.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	7,913	17.7
RELIANCE	1,220	PE	6,007	26.0
TCS	1,900	PE	5,470	34.1
TATASTEEL	460	PE	5,053	6.0
YESBANK	200	PE	3,967	4.7
TATASTEEL	470	PE	3,923	9.5
AXISBANK	700	PE	3,820	16.6
MARUTI	6,800	PE	3,487	125.2
RELIANCE	1,180	PE	3,476	11.9
INFY	720	PE	3,395	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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