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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	10,672	24,034,200	6,155,800	106.95	1.51	10250
PREVIOUS	10,768	24,769,350	5,068,050	5.15	1.67	
% CHANGE	-0.89%	-2.97%	21.46%	-	-	

OUTLOOK

Nifty

- Nifty with a negative bias and stooped lower through the day.
- Nifty lost 107 points to close at 10656.
- OI concentration is seen at 10800CE and 10000PE.
- Addition witnessed in 10800CE and Reduction in 10200PE.
- PCR OI stands at 1.51 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 10250.

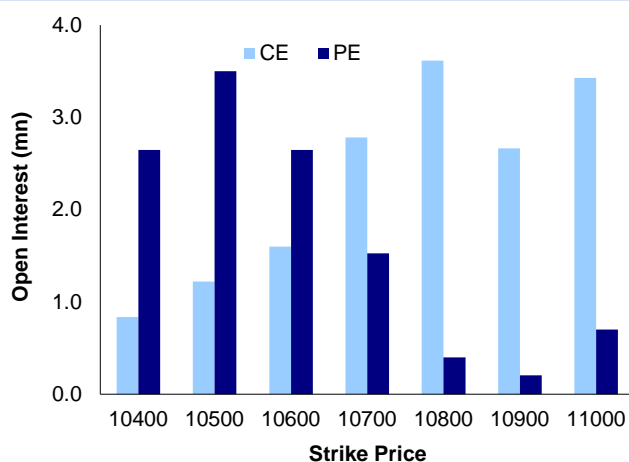
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

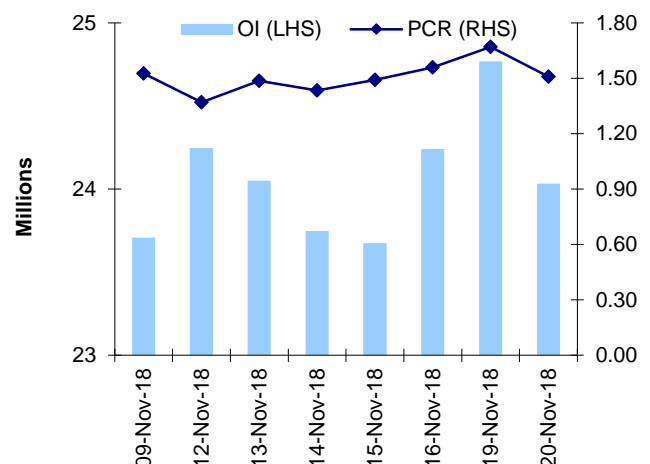
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 366,099Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	16.7%	2,037,000	3.9%
GLENMARK	7.8%	4,232,000	-1.7%
ALBK	6.6%	17,336,000	2.5%
IOC	6.2%	28,638,000	-2.5%
CANFINHOME	5.4%	3,991,250	-3.3%
TATACHEM	5.3%	2,539,500	-1.2%
DHFL	5.2%	22,869,000	-2.6%
REPCOHOME	5.1%	646,200	0.7%
CEATLTD	5.1%	898,100	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-14.6%	572,000	-0.6%
HCC	-12.2%	19,701,866	-14.1%
JETAIRWAYS	-10.6%	5,420,400	-3.8%
COLPAL	-9.9%	1,605,100	0.6%
BANKINDIA	-8.9%	21,342,000	-1.8%
VEDL	-8.0%	36,076,250	-2.9%
NBCC	-7.1%	23,382,000	-0.6%
ARVIND	-7.1%	7,848,000	0.3%
GODREJIND	-6.6%	2,068,500	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	77,354,754	150,420	192
ICICIBANK	19,591,217	70,349	358
RELIANCE	5,719,901	65,389	1,137
MARUTI	637,243	46,993	7,334
TATASTEEL	7,636,368	43,392	563
AXISBANK	6,658,508	40,885	613
HDFC	2,123,458	39,983	1,877
SBIN	12,900,924	36,786	283
BHARTIARTL	10,734,672	35,985	332

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,500	CE	68.2	7,351	239,325
BHEL	75	CE	0.2	67	5,400,000
BHEL	70	CE	0.7	67	5,392,500
BHEL	80	CE	0.1	67	5,092,500
COALINDIA	270	CE	1.3	261	2,134,000
TATAMOTORS	200	CE	1.0	184	5,445,000
SBIN	300	CE	1.4	283	8,469,000
HINDALCO	250	CE	0.4	222	3,055,500
TATASTEEL	600	CE	1.9	564	3,008,996
HINDALCO	240	CE	1.0	222	2,838,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.5	614	1,887,600
BHEL	65	PE	0.7	67	2,542,500
BAJAJ-AUTO	3,000	PE	325.1	2,673	110,250
BPCL	300	PE	2.1	323	538,200
SBIN	280	PE	4.1	283	4,338,000
COALINDIA	250	PE	0.9	261	976,800
AXISBANK	600	PE	7.0	614	1,417,200
ICICIBANK	340	PE	1.3	359	3,822,500
MARUTI	7,000	PE	28.5	7,351	88,350
BHEL	67	PE	1.8	67	1,890,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	225	CE	1,211,000	1822%	4.3
IBULHSGFIN	720	CE	183,000	1207%	30.4
NTPC	150	CE	408,000	750%	2.1
DHFL	330	CE	279,000	464%	1.1
VEDL	205	CE	848,750	318%	5.0
OIL	205	CE	149,556	300%	1.5
JSWSTEEL	330	CE	162,000	300%	8.4
DHFL	400	CE	778,500	263%	0.6
EXIDEIND	245	CE	146,000	248%	3.0
SAIL	62	CE	768,000	237%	1.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TORNTPOWER	215	PE	153,000	5000%	2.5
TV18BRDCST	33	PE	467,500	2650%	0.8
TV18BRDCST	32	PE	212,500	2400%	1.0
HINDZINC	220	PE	172,800	1250%	3.0
CANBK	205	PE	108,000	1250%	1.0
ORIENTBANK	77	PE	378,000	1160%	0.5
ALBK	41	PE	198,000	800%	0.7
SOUTHBANK	12	PE	961,089	314%	0.1
RPOWER	21	PE	104,000	300%	2.0
HAVELLS	660	PE	121,000	256%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,160	CE	10,919	10.1
YESBANK	200	CE	8,595	6.1
RELIANCE	1,140	CE	8,054	17.9
RELIANCE	1,180	CE	7,587	5.5
MARUTI	7,500	CE	7,422	68.2
TATAMOTORS	190	CE	6,576	2.5
RELIANCE	1,200	CE	6,370	2.9
ASHOKLEY	115	CE	5,650	0.9
YESBANK	210	CE	5,494	3.5
YESBANK	220	CE	5,143	2.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,120	PE	7,293	11.2
RELIANCE	1,140	PE	7,290	19.6
YESBANK	190	PE	6,293	7.9
RELIANCE	1,100	PE	5,417	6.1
YESBANK	180	PE	4,667	4.4
TATASTEEL	560	PE	3,591	8.6
TATAMOTORS	180	PE	3,586	3.1
YESBANK	200	PE	3,510	13.4
RELIANCE	1,080	PE	3,452	3.5
MARUTI	7,300	PE	3,060	102.0

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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