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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	10,622	23,409,075	7,853,550	21.6	1.36	10250
PREVIOUS	10,672	24,034,200	6,155,800	15.95	1.51	
% CHANGE	-0.47%	-2.60%	27.58%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded lower through the trading session.
- Nifty lost 56 points to close at 10600.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10600CE and Reduction in 10200PE.
- PCR OI stands at 1.36 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 10250.

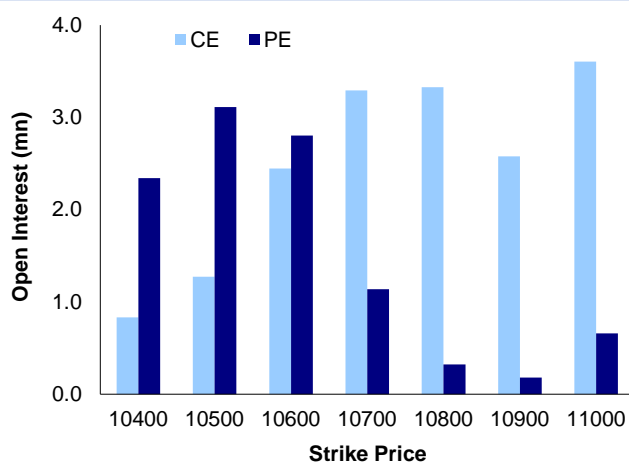
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

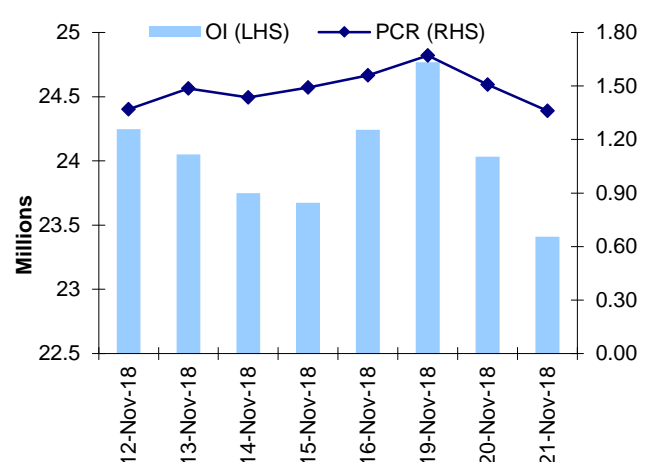
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 375,401Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BPCL	10.9%	12,533,400	1.1%
APOLLOTYRE	8.9%	10,713,000	0.1%
FEDERALBNK	8.6%	47,591,500	3.7%
ACC	6.7%	1,126,000	1.8%
HINDPETRO	6.5%	19,323,675	1.1%
OIL	5.9%	3,772,890	-0.1%
JPASSOCIAT	5.8%	108,392,000	6.7%
DALMIABHA	5.5%	458,700	4.4%
TORNTPHARM	5.4%	373,000	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-31.3%	105,140,000	-1.8%
ADANIEMT	-17.9%	21,500,000	0.5%
REPCOHOME	-14.9%	549,900	1.1%
EXIDEIND	-9.6%	7,064,000	5.0%
SRF	-8.9%	521,000	1.6%
MRPL	-8.7%	3,312,000	-1.0%
HCC	-8.6%	18,016,574	-4.0%
VGUARD	-8.4%	3,099,000	-0.7%
NATIONALUM	-8.4%	25,896,000	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
DRREDDY	4,485,824	117,239	2,602
ICICIBANK	29,323,882	104,608	357
YESBANK	47,627,190	94,290	198
RELIANCE	7,507,812	83,848	1,113
TCS	3,840,461	69,656	1,812
TATASTEEL	11,242,898	62,269	551
MARUTI	701,156	51,846	7,425
AXISBANK	7,842,430	48,743	627
SBIN	16,167,419	46,359	287

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	70	CE	0.5	67	5,475,000
BHEL	80	CE	0.1	67	5,085,000
BHEL	75	CE	0.2	67	5,077,500
COALINDIA	270	CE	0.8	261	2,096,600
TATAMOTORS	200	CE	0.8	184	5,287,500
MARUTI	7,500	CE	81.8	7,430	206,625
SBIN	300	CE	1.6	287	8,355,000
TATASTEEL	600	CE	0.9	553	3,092,815
HINDALCO	250	CE	0.3	223	2,908,500
HINDALCO	230	CE	2.5	223	2,758,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.4	628	1,875,600
AXISBANK	600	PE	3.0	628	1,664,400
SBIN	280	PE	2.6	287	4,578,000
BHEL	65	PE	0.7	67	2,512,500
COALINDIA	250	PE	0.6	261	941,600
BPCL	300	PE	1.6	327	540,000
BAJAJ-AUTO	2,500	PE	8.6	2,613	90,250
DRREDDY	3,000	PE	378.8	2,600	127,000
MARUTI	7,000	PE	13.5	7,430	84,975
DRREDDY	2,500	PE	23.2	2,600	123,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	620	CE	463,200	9550.0%	11.6
HINDALCO	200	CE	308,000	2833.3%	23.4
MRPL	92	CE	193,500	2050.0%	1.4
INFY	630	CE	758,400	1563.2%	7.1
VEDL	190	CE	164,500	1466.7%	13.7
NTPC	147	CE	244,000	577.8%	2.3
SAIL	62	CE	288,000	500.0%	1.4
POWERGRID	185	CE	516,000	437.5%	1.9
DRREDDY	2,800	CE	122,500	410.4%	8.5
RCOM	21	CE	252,000	350.0%	0.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BERGEPAIN	275.0	PE	103,400	4600%	3.3
IDFCBANK	31.0	PE	506,000	4500%	0.5
GRANULES	92.0	PE	285,000	2750%	2.8
SYNDIBANK	31.0	PE	468,000	2500%	0.2
DRREDDY	2,600.0	PE	107,250	1688%	58.9
PTC	62.0	PE	248,000	1450%	1.5
SAIL	58.0	PE	564,000	1075%	0.3
IOC	132.0	PE	231,000	1000%	5.8
MANAPPURAM	69.0	PE	222,000	825%	2.5
TV18BRDCST	32.0	PE	229,500	800%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	14,350	8.2
RELIANCE	1,160	CE	11,767	4.3
RELIANCE	1,120	CE	9,557	15.0
MARUTI	7,500	CE	8,643	81.8
ASHOKLEY	115	CE	7,780	1.3
DRREDDY	2,700	CE	7,371	22.4
RELIANCE	1,180	CE	6,694	2.3
TCS	1,900	CE	5,844	6.3
YESBANK	200	CE	5,833	7.0
ICICIBANK	360	CE	5,606	4.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	12,291	10.9
RELIANCE	1,120	PE	8,209	19.7
RELIANCE	1,080	PE	7,169	5.9
TCS	1,800	PE	6,400	22.3
MARUTI	7,300	PE	4,129	60.1
DRREDDY	2,500	PE	3,372	23.2
YESBANK	190	PE	3,353	4.0
RELIANCE	1,140	PE	3,100	33.1
DRREDDY	2,600	PE	3,098	58.9
RELIANCE	1,060	PE	3,081	3.2

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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