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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	10,936	24,317,625	5,123,150	14.2	1.30	10500
PREVIOUS	10,970	24,789,675	5,510,400	8.7	1.39	
% CHANGE	-0.31%	-1.90%	-7.03%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and traded with a negative bias through the trading session.
- Nifty lost 39 points to close at 10922.
- OI concentration is seen at 11000CE and 10500PE.
- Reduction witnessed in 10900PE and addition in 11000CE.
- PCR OI stands at 1.30 compared to 1.39 in the previous trading session
- Nifty to trade with a support of 10500.

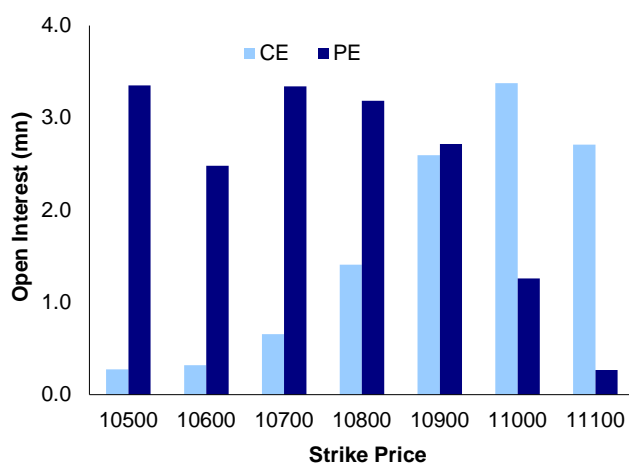
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

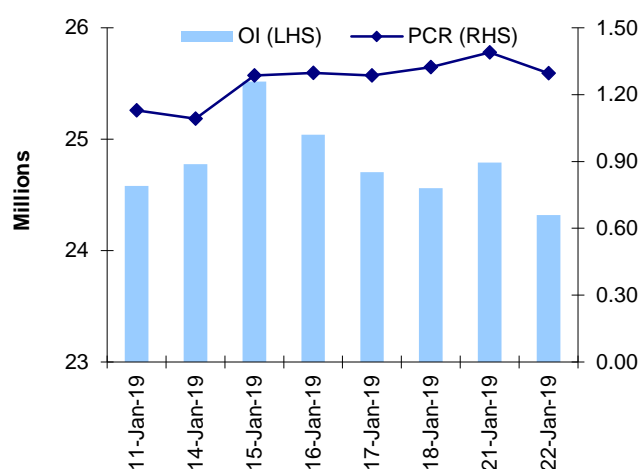
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 356,760Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	38.2%	250,850	-1.6%
JUBLFOOD	10.0%	4,048,500	-1.1%
HAVELLS	9.8%	5,401,000	5.0%
HINDZINC	7.8%	6,044,800	-2.7%
HCLTECH	6.4%	9,614,500	-2.6%
CHOLAFIN	6.3%	1,052,000	-2.7%
CHENNPETRO	6.0%	1,402,200	-0.8%
ICICIPRULI	5.8%	3,759,000	-1.9%
IBULHSGFIN	5.8%	6,632,000	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-33.8%	75,840,000	3.0%
KPIT	-33.8%	2,457,000	-0.8%
DCBBANK	-16.7%	3,919,500	-1.6%
MINDTREE	-15.4%	2,946,000	4.5%
ADANIPTS	-12.7%	19,435,000	-1.4%
PVR	-12.1%	1,270,800	-1.0%
SUNPHARMA	-10.7%	53,916,500	5.2%
INDIANB	-8.8%	3,742,000	2.0%
ENGINEERSIN	-7.8%	7,671,100	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	16,552,819	204,265	1,235
SUNPHARMA	38,255,365	159,711	419
KOTAKBANK	9,072,680	117,420	1,292
ASIANPAINT	5,483,768	77,232	1,407
YESBANK	38,382,360	73,344	192
HDFC	3,502,920	69,289	1,979
MARUTI	896,521	63,612	7,069
ICICIBANK	14,756,076	54,389	369
AXISBANK	7,951,640	52,379	662

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	22,000	CE	33.4	20,069	57,400
KOTAKBANK	1,240	CE	64.5	1,292	1,731,200
ZEEL	480	CE	0.9	426	2,091,700
EICHERMOT	23,000	CE	18.0	20,069	40,575
ACC	1,500	CE	8.9	1,443	184,800
HEROMOTOCO	3,200	CE	4.0	2,835	178,000
SBIN	310	CE	1.0	291	6,876,000
ZEEL	460	CE	1.7	426	1,554,800
ZEEL	500	CE	0.6	426	1,509,300
ZEEL	470	CE	1.2	426	1,502,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.2	1,905	1,076,750
TCS	1,800	PE	4.7	1,905	986,250
KOTAKBANK	1,240	PE	11.4	1,292	976,000
HINDALCO	210	PE	7.8	204	2,775,500
ICICIBANK	350	PE	1.8	370	5,678,750
BPCL	300	PE	0.4	353	509,400
YESBANK	180	PE	5.5	193	6,909,000
RELIANCE	1,200	PE	8.9	1,239	2,160,000
INFY	700	PE	1.3	742	1,542,000
BAJAJ-AUTO	3,000	PE	311.9	2,693	101,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	87	CE	1,472,000	9100%	2.5
M&M	710	CE	156,000	2500%	13.1
ASIANPAINT	1,560	CE	176,400	2000%	3.3
ASHOKLEY	85	CE	436,000	1263%	4.1
RELINFRA	280	CE	115,700	1171%	9.4
ZEEL	430	CE	343,200	1048%	7.9
ARVIND	92	CE	182,000	1038%	1.4
SAIL	45	CE	108,000	800%	3.0
SAIL	49	CE	1,320,000	746%	0.8
HINDZINC	260	CE	112,000	600%	5.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PTC	72	PE	272,000	3300%	1.8
ASHOKLEY	77	PE	108,000	2600%	0.3
ASHOKLEY	75	PE	460,000	2200%	0.2
KOTAKBANK	1,280	PE	258,400	879%	22.2
HAVELLS	690	PE	128,000	814%	7.0
KOTAKBANK	1,300	PE	228,000	692%	31.2
TVSMOTOR	550	PE	106,000	657%	11.5
TVSMOTOR	540	PE	189,000	627%	8.0
TVSMOTOR	500	PE	430,000	572%	2.1
HAVELLS	700	PE	189,000	530%	10.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	27,700	13.9
RELIANCE	1,240	CE	25,646	22.3
RELIANCE	1,300	CE	19,134	4.8
RELIANCE	1,280	CE	19,116	8.0
KOTAKBANK	1,300	CE	9,990	23.0
SUNPHARMA	420	CE	7,744	10.9
RELIANCE	1,220	CE	7,529	33.4
RELIANCE	1,320	CE	7,433	3.0
ASHOKLEY	90	CE	6,747	1.3
KOTAKBANK	1,320	CE	6,107	15.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	22,669	8.9
RELIANCE	1,220	PE	17,669	14.4
RELIANCE	1,180	PE	10,355	5.2
RELIANCE	1,240	PE	9,664	22.6
RELIANCE	1,160	PE	7,427	3.4
MARUTI	7,000	PE	6,909	120.1
SUNPHARMA	400	PE	5,646	5.0
RELIANCE	1,140	PE	4,063	2.5
RELIANCE	1,100	PE	3,958	1.6
MARUTI	6,900	PE	3,912	85.7

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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