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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	10,525	22,878,000	5,846,950	-1.3	1.25	10250
PREVIOUS	10,622	23,409,075	7,853,550	21.6	1.36	
% CHANGE	-0.91%	-2.27%	-25.55%	-	-	

OUTLOOK

Nifty

- Nifty traded negative as it stooped lower breaking 10550 levels.
- Nifty lost 73 points to close at 10526.
- OI concentration is seen at 10800CE and 10000PE.
- Activity witnessed in 10600 strike.
- PCR OI stands at 1.25 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 10250.

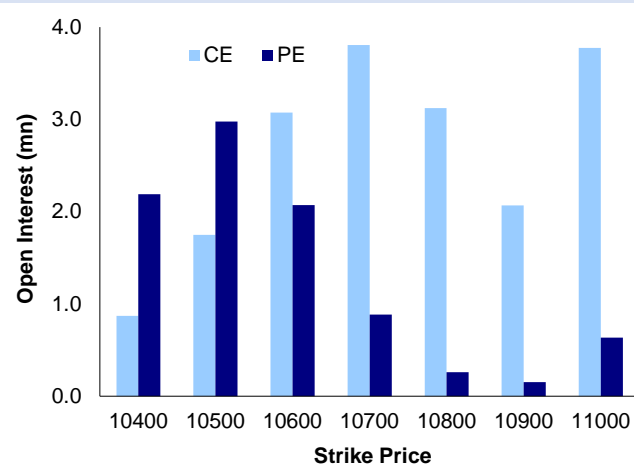
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

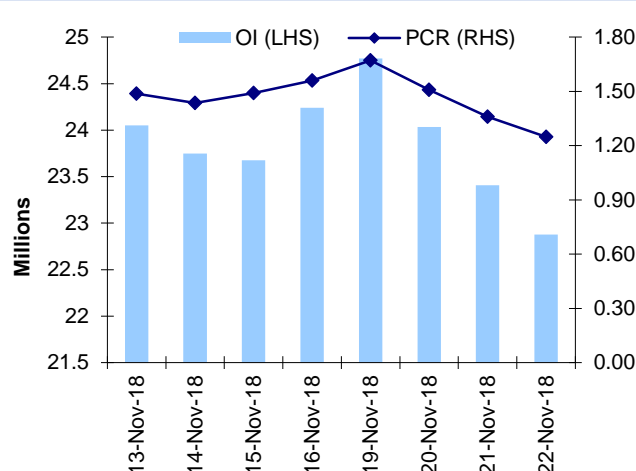
Stocks

- **Sector:-** Cement stocks traded negative.
- Market wide open interest is seen at 348,874Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALMIABHA	13.67%	521,400	1.10%
AMARAJABAT	6.79%	1,320,900	-1.49%
RAMCOCEM	4.16%	760,800	-1.26%
MUTHOOTFIN	4.06%	1,884,000	0.23%
SIEMENS	3.83%	2,532,500	0.00%
MFSL	3.30%	2,364,000	-1.07%
BHEL	2.85%	52,050,000	-0.68%
OIL	2.79%	3,878,259	1.23%
APOLLOTYRE	2.72%	11,004,000	-2.97%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDFC	-14.00%	86,922,000	3.22%
ADANIPOWER	-12.21%	92,300,000	2.48%
BEML	-11.64%	1,188,500	0.17%
EXIDEIND	-11.24%	6,270,000	0.00%
TV18BRDCST	-10.54%	39,695,000	-3.43%
RPOWER	-9.10%	31,148,000	0.16%
BHARTIARTL	-8.34%	38,272,100	-1.46%
ENGINEERSIN	-8.01%	5,547,500	-1.64%
DIVISLAB	-7.89%	2,306,400	-0.60%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	44,350,629	88,470	196
HDFCBANK	3,243,638	65,621	2,006
RELIANCE	5,792,568	64,494	1,103
TCS	3,194,219	58,474	1,813
MARUTI	668,352	49,640	7,411
TATASTEEL	8,541,612	46,543	540
ICICIBANK	12,547,369	44,487	352
AXISBANK	6,946,666	43,116	615
ZEEL	7,795,070	35,406	459

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	25,000	CE	129.6	24,142	29,650
BHEL	70	CE	0.3	66	5,557,500
BHEL	80	CE	0.1	66	5,062,500
COALINDIA	270	CE	0.3	257	2,019,600
TATAPOWER	80	CE	0.5	75	4,437,000
BHEL	75	CE	0.1	66	5,002,500
MARUTI	7,500	CE	56.3	7,401	201,375
SBIN	300	CE	0.6	282	8,184,000
TATAMOTORS	200	CE	0.5	182	4,830,000
HINDALCO	250	CE	0.2	218	2,733,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.3	615	1,874,400
AXISBANK	600	PE	4.0	615	1,502,400
COALINDIA	250	PE	0.8	257	1,016,400
BHEL	65	PE	0.7	66	2,445,000
SBIN	280	PE	3.1	282	4,023,000
ICICIBANK	340	PE	1.3	352	3,742,750
MARUTI	7,000	PE	13.0	7,401	90,750
BPCL	300	PE	1.4	321	514,800
DRREDDY	2,500	PE	15.6	2,605	118,750
LT	1,340	PE	1.5	1,409	328,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SYNDIBANK	41	CE	189,000	2000%	1.6
POWERGRID	180	CE	236,000	1375%	2.4
IDFCBANK	42	CE	286,000	767%	0.4
SAIL	61	CE	204,000	467%	0.8
HINDALCO	215	CE	150,500	438%	6.3
IDFCBANK	39	CE	418,000	375%	0.9
VEDL	200	CE	624,750	335%	3.7
JSWSTEEL	320	CE	150,000	335%	5.6
M&M	750	CE	108,000	332%	9.4
M&M	760	CE	212,000	308%	5.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	365	PE	260,000	2500%	4.3
KTKBANK	87	PE	189,000	2000%	2.8
TV18BRDCST	33	PE	289,000	1600%	0.5
DISHTV	31	PE	432,000	1250%	0.9
IDFCBANK	37	PE	902,000	645%	0.3
IDFCBANK	37	PE	286,000	420%	0.2
CGPOWER	40	PE	408,000	278%	1.5
SYNDIBANK	34	PE	135,000	275%	0.8
ZEEL	450	PE	278,200	240%	4.9
MOTHERSUMI	155	PE	136,800	235%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	13,609	3.5
RELIANCE	1,120	CE	11,828	7.3
MARUTI	7,500	CE	10,147	56.3
RELIANCE	1,160	CE	7,382	1.8
MARUTI	7,600	CE	7,075	29.4
YESBANK	200	CE	6,327	4.1
ASHOKLEY	115	CE	6,069	0.7
HDFCBANK	2,040	CE	5,973	4.8
HDFCBANK	2,020	CE	4,950	9.3
TATASTEEL	560	CE	4,643	1.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	11,054	12.8
RELIANCE	1,080	PE	5,324	6.2
MARUTI	7,300	PE	4,407	57.5
RELIANCE	1,120	PE	4,389	24.6
TATASTEEL	540	PE	4,375	7.1
MARUTI	7,200	PE	4,091	33.6
MARUTI	7,400	PE	3,878	96.6
TCS	1,800	PE	3,670	17.8
YESBANK	200	PE	3,473	8.4
RELIANCE	1,060	PE	3,394	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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