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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	10,752	21,299,775	4,327,450	2.75	1.21	10318
PREVIOUS	10,771	21,177,975	5,473,750	2.35	1.25	
% CHANGE	-0.18%	0.58%	-20.94%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a negative bias.
- Nifty lost 20 points to close at 10749.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 10800CE and in 10700PE.
- PCR OI stands at 1.21 compared to 1.25 in the previous trading session.
- Nifty to trade with a support of 10320.

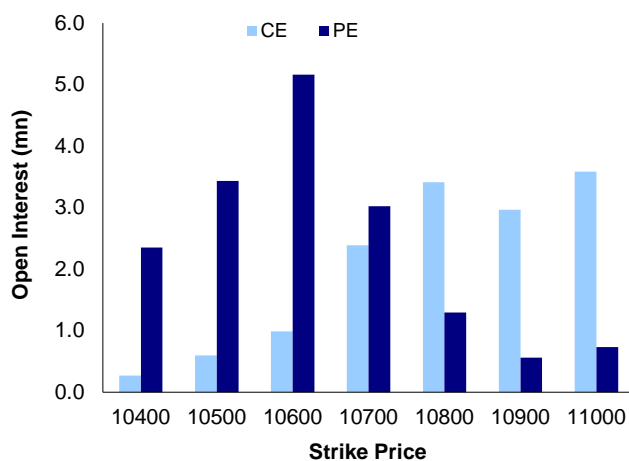
NIFTY LEVELS

10402 10512 10603 10760 10803 10941

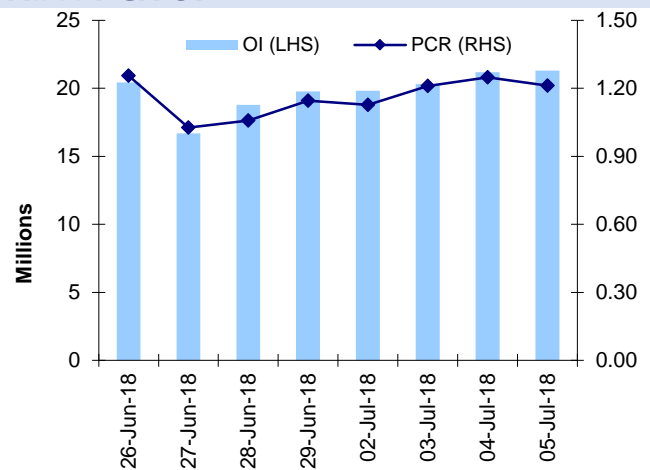
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is seen at 318,047Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	10.3%	1,501,500	-2.9%
NATIONALUM	6.1%	50,816,000	-3.8%
MCDOWELL-N	4.9%	10,948,750	-5.6%
MRPL	4.8%	6,642,000	-1.7%
HINDZINC	4.7%	11,491,200	-2.1%
CGPOWER	4.6%	36,672,000	0.7%
ASIANPAINT	4.6%	5,455,200	2.4%
DABUR	4.2%	17,775,000	-0.8%
HDFCBANK	4.1%	20,137,000	1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALKRISIND	-13.7%	1,152,800	0.9%
MUTHOOTFIN	-7.4%	1,476,000	3.0%
MARUTI	-7.2%	1,988,175	1.4%
NIITTECH	-6.5%	1,359,000	-1.6%
HAVELLS	-5.8%	3,911,000	-0.3%
DALMIABHA	-5.6%	712,800	4.1%
LICHSGFIN	-5.3%	11,290,400	2.7%
MINDTREE	-4.9%	3,888,000	-0.9%
KSCL	-4.6%	1,917,000	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	18,719,353	184,994	965
MARUTI	887,919	82,702	9,347
SRTRANSFIN	6,770,876	78,724	1,152
YESBANK	21,239,763	73,549	349
TATAMOTORS	20,820,454	54,020	262
TITAN	6,128,988	51,936	838
HDFCBANK	2,433,992	51,588	2,124
TCS	2,472,571	46,344	1,880
ITC	15,473,199	41,808	273

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	CE	1.2	263	7,816,500
RELIANCE	1,000	CE	13.8	969	3,949,000
TCS	1,900	CE	42.0	1,887	912,000
TATAMOTORS	280	CE	3.5	263	6,382,500
HEROMOTOCO	3,600	CE	31.2	3,478	123,600
RELIANCE	1,020	CE	9.4	969	3,038,000
TATASTEEL	580	CE	8.8	555	2,667,354
TECHM	700	CE	4.1	635	1,009,200
SBIN	270	CE	3.0	258	4,245,000
BPCL	400	CE	5.2	372	581,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	PE	55.4	9,349	127,875
TCS	1,800	PE	15.1	1,887	576,500
HINDALCO	220	PE	7.3	221	1,522,500
TCS	1,850	PE	30.6	1,887	474,500
SBIN	260	PE	8.5	258	2,835,000
BPCL	300	PE	0.4	372	365,400
MARUTI	8,900	PE	38.1	9,349	70,725
MARUTI	8,800	PE	28.4	9,349	68,400
ICICIBANK	270	PE	7.0	271	3,748,250
TCS	1,900	PE	54.6	1,887	349,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,240	CE	202,200	1248%	72.2
VEDL	220	CE	456,750	521%	9.6
TITAN	840	CE	148,500	500%	28.7
BHEL	67	CE	105,000	367%	3.0
PCJEWELLER	120	CE	112,500	317%	16.3
MCDOWELL-N	640	CE	168,750	309%	19.6
RPOWER	27	CE	104,000	300%	3.5
IDBI	50	CE	1,560,000	300%	2.3
TITAN	860	CE	345,000	280%	20.1
TITAN	880	CE	340,500	257%	13.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MRPL	65	PE	139,500	933%	1.5
TV18BRDCST	35	PE	246,500	867%	2.1
NATIONALUM	52	PE	240,000	650%	0.6
TATAMOTORS	200	PE	106,500	492%	0.4
IDEA	40	PE	238,000	467%	0.1
YESBANK	350	PE	365,750	450%	10.7
IDEA	47	PE	833,000	272%	0.6
COALINDIA	270	PE	134,200	239%	6.2
DISHTV	60	PE	1,536,000	195%	0.3
DABUR	370	PE	202,500	189%	4.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	CE	16,759	13.8
RELIANCE	1,020	CE	14,052	9.4
RELIANCE	1,040	CE	9,727	6.3
MARUTI	9,500	CE	7,067	107.0
TATAMOTORS	280	CE	6,566	3.5
YESBANK	350	CE	6,006	10.7
RELIANCE	1,060	CE	5,774	4.3
TATAMOTORS	270	CE	5,607	6.4
MARUTI	9,400	CE	4,855	146.5
RELIANCE	1,100	CE	4,697	2.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	960	PE	7,771	20.3
RELIANCE	980	PE	7,331	31.0
RELIANCE	1,000	PE	4,403	44.0
RELIANCE	940	PE	4,392	12.8
MARUTI	9,000	PE	4,107	55.4
TATAMOTORS	250	PE	3,923	4.7
TATAMOTORS	260	PE	3,348	8.2
TATAMOTORS	240	PE	3,069	2.6
MARUTI	9,200	PE	2,694	109.1
SRTRANSFIN	1,100	PE	2,648	35.7

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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