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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	10,954	16,608,675	10,368,500	24.3	1.08	10855
PREVIOUS	11,031	16,504,650	7,930,750	53.5	1.08	
% CHANGE	-0.69%	0.63%	30.74%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11000 but failed to maintain it's a highs and closed negative in a volatile trading session.
- Nifty lost 47 points to close at 10930.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11300CE and in 11000PE.
- PCR OI stands at 1.08 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 10855.

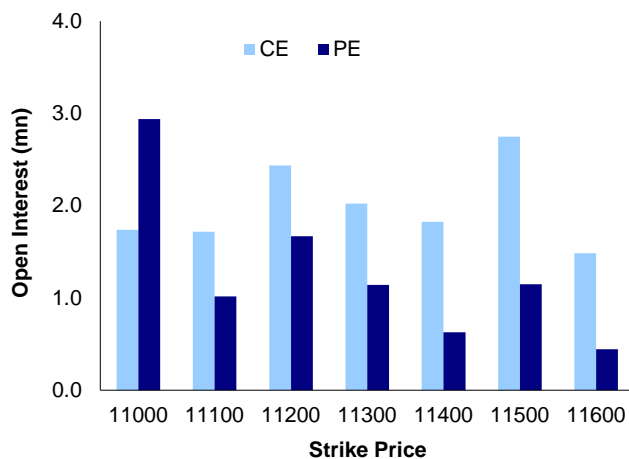
NIFTY LEVELS

10765 10855 10962 11011 11211 11357

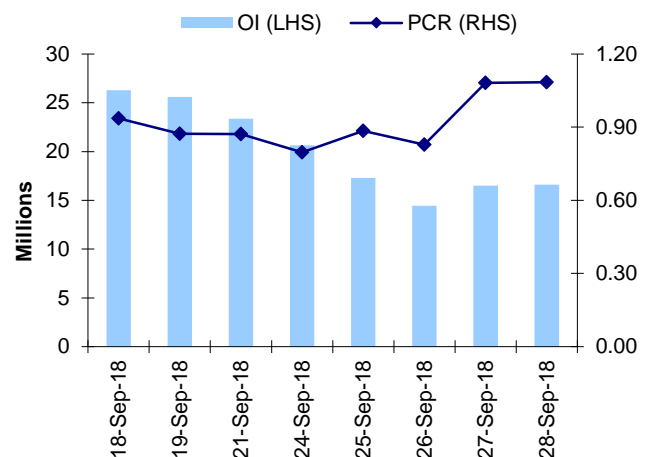
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 289,933Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEROMOTOCO	21.0%	1,256,600	-5.0%
IGL	18.3%	3,902,250	-5.5%
CANFINHOME	15.8%	4,395,000	4.5%
IBULHSGFIN	13.1%	15,177,500	-8.8%
BHARATFIN	9.8%	4,382,500	-0.5%
ADANIENT	8.7%	22,584,000	-8.2%
KPIT	8.5%	10,075,500	-11.6%
RAMCOCEM	8.1%	743,200	-1.1%
DLF	7.5%	27,965,000	-5.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFIBEAM	-50.1%	20,064,000	-70.8%
APOLLOTYRE	-12.2%	11,316,000	-4.4%
SREINFRA	-10.5%	16,107,000	-2.6%
ACC	-9.2%	1,294,400	-0.6%
RPOWER	-9.0%	44,057,000	0.0%
L&TFH	-7.9%	36,864,000	3.4%
DISHTV	-7.0%	34,120,000	0.2%
ESCORTS	-6.5%	5,418,600	-5.3%
CHOLAFIN	-5.9%	936,500	-1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	148,654,874	274,329	184
RELIANCE	11,073,023	139,514	1,258
HDFC	6,882,950	121,045	1,755
MARUTI	1,413,254	105,121	7,348
AXISBANK	16,754,620	101,559	613
SBIN	33,803,139	90,658	266
ICICIBANK	26,289,107	80,430	306
TATASTEEL	13,027,007	76,368	581
ITC	24,606,864	72,897	298

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,680	CE	11.8	1,553	95,200
MARUTI	8,000	CE	87.0	7,379	188,325
YESBANK	300	CE	1.3	184	5,390,000
MARUTI	8,500	CE	31.1	7,379	170,775
LT	1,400	CE	4.5	1,272	460,500
MARUTI	9,000	CE	15.5	7,379	128,625
BPCL	400	CE	6.5	375	313,200
BANKBARODA	120	CE	1.3	100	3,000,000
YESBANK	250	CE	3.4	184	3,508,750
YESBANK	220	CE	7.8	184	3,503,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	4.9	2,194	402,500
HEROMOTOCO	2,900	PE	94.3	2,924	57,200
TCS	2,100	PE	33.3	2,194	301,000
LT	1,300	PE	49.7	1,272	345,750
BHEL	65	PE	2.2	69	937,500
TCS	2,000	PE	13.1	2,194	175,000
AXISBANK	550	PE	8.7	614	958,800
BAJAJ-AUTO	2,600	PE	64.2	2,691	53,250
BPCL	360	PE	9.6	375	160,200
LT	1,260	PE	29.8	1,272	214,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	220	CE	548,000	13600%	1.1
YESBANK	190	CE	1,454,250	10288%	18.2
PNB	60	CE	858,000	7700%	5.1
YESBANK	180	CE	631,750	5057%	23.1
INFIBEAM	200	CE	1,768,000	4320%	1.5
JSWSTEEL	390	CE	123,000	4000%	14.7
INFIBEAM	250	CE	460,000	3733%	0.8
RELCAPITAL	280	CE	108,000	3500%	26.6
SAIL	72	CE	972,000	2600%	2.2
INFIBEAM	270	CE	188,000	2250%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	60	PE	1,296,000	10700%	1.0
SREINFRA	25	PE	574,000	8100%	1.2
JSWSTEEL	320	PE	189,000	6200%	2.1
PCJEWELLER	20	PE	174,000	5700%	0.4
PNB	52	PE	264,000	4700%	2.3
RELINFRA	250	PE	118,300	4450%	6.2
BHARTIARTL	300	PE	137,700	3950%	3.1
ADANIANT	110	PE	256,000	3100%	2.8
ADANIANT	105	PE	112,000	2700%	2.1
SAIL	62	PE	312,000	2500%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	CE	9,888	13.9
YESBANK	220	CE	6,928	7.8
YESBANK	210	CE	6,574	10.4
MARUTI	8,000	CE	5,083	87.0
YESBANK	240	CE	4,450	4.4
YESBANK	190	CE	4,275	18.2
TATASTEEL	620	CE	4,196	11.6
YESBANK	230	CE	4,177	5.8
VEDL	240	CE	4,062	8.9
RELIANCE	1,300	CE	4,014	24.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	180	PE	7,077	19.1
YESBANK	170	PE	5,151	14.9
YESBANK	150	PE	4,510	8.0
YESBANK	160	PE	4,413	11.1
YESBANK	190	PE	4,276	23.8
TATASTEEL	580	PE	3,099	25.0
RELIANCE	1,200	PE	3,057	16.0
TATAMOTORS	220	PE	2,889	9.5
TATAMOTORS	210	PE	2,824	5.9
RELIANCE	1,240	PE	2,730	29.0

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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