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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	11,062	16,109,625	8,138,700	53.8	1.21	<b>10855</b>
PREVIOUS	10,954	16,608,675	10,368,500	24.3	1.08	
% CHANGE	0.98%	-3.00%	-21.51%	-	-	

## OUTLOOK

### Nifty

- Nifty flat but gained in the second half to close above 11000
- Nifty added 77 points to close at 11008.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11000CE and in 10800PE.
- PCR OI stands at 1.21 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 10855.

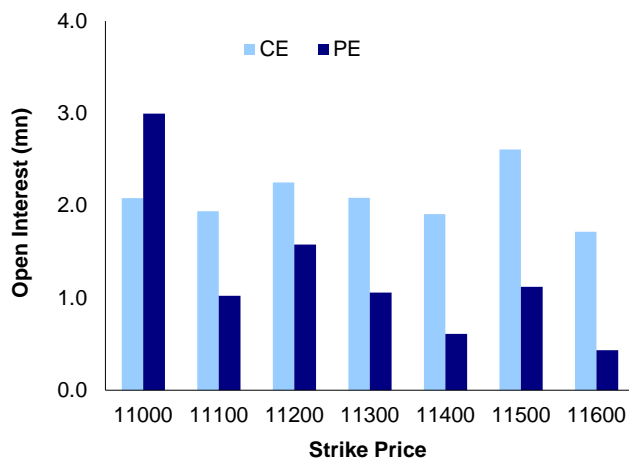
### NIFTY LEVELS

10765      10855      10962      11011      11211      11357

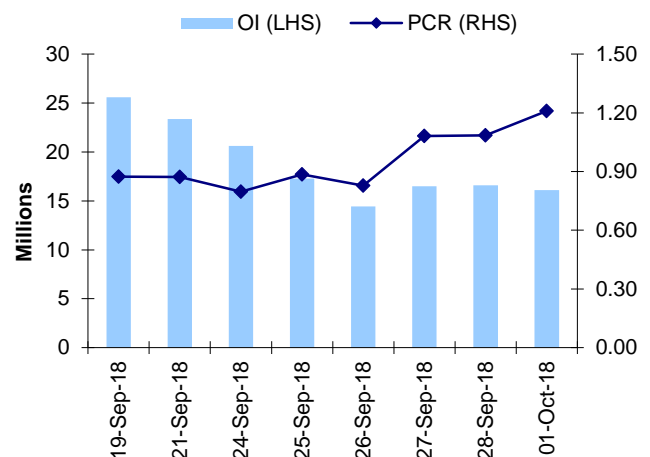
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 312,290Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	23.8%	5,440,000	10.1%
INDUSINDBK	20.9%	6,408,600	-2.8%
DLF	16.2%	32,492,500	-2.5%
MRPL	15.0%	5,679,000	-3.2%
INFRATEL	13.8%	4,923,200	1.8%
PEL	13.7%	3,772,282	-1.2%
KSCL	13.4%	852,000	-3.7%
MINDTREE	11.1%	4,098,000	3.7%
KOTAKBANK	11.1%	12,918,400	-1.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFIBEAM	-8.6%	18,344,000	14.5%
CHOLAFIN	-8.5%	857,000	5.9%
RAMCOCEM	-8.2%	682,400	1.5%
ORIENTBANK	-6.8%	11,712,000	4.7%
PTC	-6.5%	10,392,000	6.9%
CANBK	-6.5%	8,052,000	5.4%
IGL	-6.3%	3,657,500	1.9%
ASHOKLEY	-5.0%	58,080,000	0.9%
SREINFRA	-4.7%	15,351,000	11.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	130,992,623	249,063	201
AXISBANK	20,117,451	119,013	593
KOTAKBANK	10,535,080	114,079	1,122
RELIANCE	7,332,693	90,316	1,232
TCS	3,772,208	84,587	2,256
MARUTI	1,034,603	76,038	7,464
ICICIBANK	21,104,376	65,071	314
HDFCBANK	3,112,397	62,898	2,035
LT	4,955,435	61,282	1,248

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,680	CE	16.8	1,573	95,600
HINDALCO	240	CE	12.9	244	2,495,500
MARUTI	8,000	CE	88.9	7,515	190,125
YESBANK	300	CE	1.7	202	5,586,000
MARUTI	8,500	CE	29.5	7,515	177,825
LT	1,400	CE	3.1	1,251	534,000
MARUTI	9,000	CE	15.5	7,515	132,225
BANKBARODA	120	CE	1.5	105	3,128,000
YESBANK	200	CE	20.8	202	3,741,500
IDEA	45	CE	0.8	39	6,062,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	4.5	2,260	399,500
TCS	2,100	PE	21.8	2,260	357,500
HEROMOTOCO	2,900	PE	68.1	2,984	56,400
HINDALCO	220	PE	3.8	244	1,050,000
HINDALCO	230	PE	6.1	244	1,036,000
TCS	2,200	PE	47.9	2,260	196,500
BHEL	65	PE	1.3	72	1,050,000
TCS	2,000	PE	9.6	2,260	186,500
YESBANK	180	PE	11.3	202	2,353,750
AXISBANK	550	PE	12.2	598	992,400

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KOTAKBANK	1,100	CE	220,000	13650%	59.8
NCC	70	CE	480,000	5900%	6.8
JINDALSTEL	180	CE	297,000	2540%	22.4
SAIL	65	CE	228,000	1800%	6.2
SAIL	69	CE	144,000	1100%	3.6
JISLJALEQS	60	CE	315,000	1067%	7.3
RAYMOND	700	CE	110,400	962%	21.5
SBIN	315	CE	132,000	633%	1.3
JINDALSTEL	190	CE	263,250	631%	16.3
TV18BRDCST	32	CE	110,500	550%	3.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NCC	55	PE	336,000	4100%	0.8
APOLLOTYRE	160	PE	114,000	3700%	0.6
HINDALCO	235	PE	157,500	2150%	7.7
ASHOKLEY	85	PE	148,000	1750%	0.3
BHARTIARTL	280	PE	142,800	1580%	1.9
KOTAKBANK	1,000	PE	291,200	1356%	9.8
DLF	120	PE	290,000	955%	1.3
UNIONBANK	55	PE	252,000	600%	0.7
ITC	255	PE	326,400	580%	0.6
LT	1,160	PE	119,250	536%	10.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	CE	8,816	20.8
MARUTI	8,000	CE	5,321	88.9
YESBANK	220	CE	4,546	11.9
RELIANCE	1,300	CE	4,411	16.9
YESBANK	210	CE	3,914	15.9
YESBANK	240	CE	3,558	6.5
TATAMOTORS	240	CE	3,555	7.0
YESBANK	190	CE	3,278	26.4
RELIANCE	1,260	CE	3,228	30.1
MARUTI	7,800	CE	3,202	145.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	180	PE	4,940	11.3
RELIANCE	1,200	PE	3,703	22.0
MARUTI	7,000	PE	3,373	100.3
YESBANK	170	PE	2,829	8.5
TATASTEEL	560	PE	2,757	14.2
YESBANK	150	PE	2,357	4.5
YESBANK	140	PE	2,309	3.2
YESBANK	160	PE	2,146	6.2
TATAMOTORS	220	PE	1,994	7.0
YESBANK	190	PE	1,954	14.5

## 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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