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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	10,719	25,217,100	7,474,850	46.5	1.08	10500
PREVIOUS	10,831	24,153,525	9,609,500	38.85	1.21	
% CHANGE	-1.04%	4.40%	-22.21%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and stooped lower through the trading session.
- Nifty lost 120 points to close at 10672.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 11000CE and 10300PE.
- PCR OI stands at 1.08 compared to 1.21 in the previous trading session
- Nifty to trade with a support of 10500.

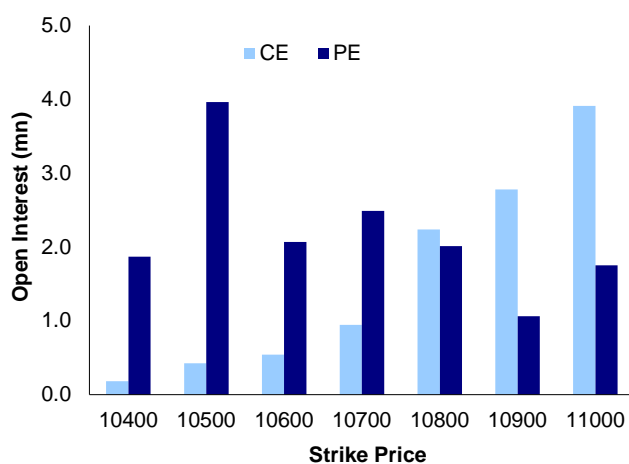
NIFTY LEVELS

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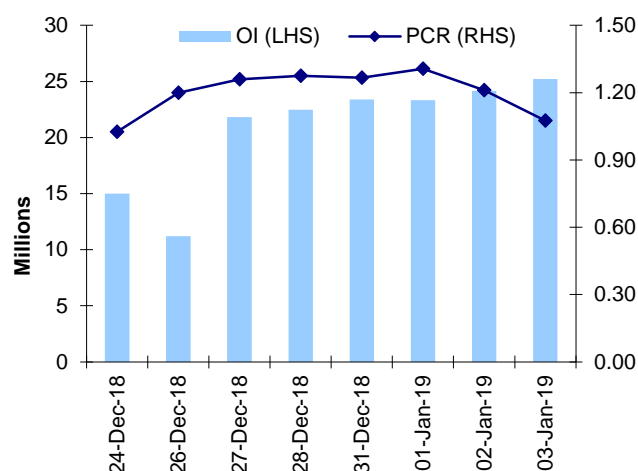
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 302,485Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPHARM	41.7%	436,500	1.6%
JETAIRWAYS	24.6%	7,904,600	-6.2%
EICHERMOT	16.5%	394,600	-4.5%
M&M	14.1%	17,437,000	-3.2%
BERGEPAIN	11.6%	2,519,000	-0.7%
JINDALSTEL	10.6%	24,169,500	-7.4%
INDIACEM	10.1%	16,834,500	-3.3%
JISLJLEQS	9.7%	36,783,000	-4.1%
BANKBARODA	9.0%	62,272,000	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	-11.2%	1,490,300	-3.9%
SIEMENS	-7.3%	1,878,800	-1.1%
ESCORTS	-6.1%	4,128,300	2.1%
FEDERALBNK	-4.8%	43,477,000	-3.0%
AMARAJABAT	-4.4%	1,023,400	-2.4%
CUMMINSIND	-3.7%	1,429,400	-1.3%
CHOLAFIN	-3.6%	1,116,000	-3.0%
UBL	-3.4%	1,869,700	1.0%
ONGC	-3.3%	46,117,500	-3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,446,457	82,013	1,093
AXISBANK	13,228,602	80,928	608
M&M	11,084,172	80,633	718
HDFC	3,732,193	72,788	1,937
HDFCBANK	3,192,916	67,458	2,112
TATASTEEL	13,532,944	65,765	481
MARUTI	715,168	52,007	7,204
SBIN	17,548,347	51,393	291
TCS	2,611,668	50,062	1,900

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	160.8	20,347	38,900
EICHERMOT	22,000	CE	318.2	20,347	37,775
MARUTI	8,000	CE	26.5	7,246	212,025
EICHERMOT	24,000	CE	82.0	20,347	31,175
EICHERMOT	25,000	CE	43.9	20,347	28,450
M&M	800	CE	3.9	723	1,178,000
HINDALCO	230	CE	2.1	210	2,366,000
BANKBARODA	130	CE	2.1	120	4,008,000
HEROMOTOCO	3,200	CE	32.9	3,025	95,400
GAIL	370	CE	4.5	349	717,423

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	9.9	1,903	1,060,500
HINDALCO	210	PE	8.4	210	2,894,500
ICICIBANK	350	PE	5.3	364	3,652,000
BAJAJ-AUTO	3,000	PE	296.9	2,708	101,250
ICICIBANK	360	PE	8.8	364	2,901,250
ITC	260	PE	0.8	280	2,822,400
HINDALCO	200	PE	4.5	210	1,179,500
DRREDDY	3,000	PE	409.9	2,594	127,250
EICHERMOT	20,000	PE	728.9	20,347	12,200
TATASTEEL	490	PE	21.7	483	1,186,198

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	720	CE	106,000	10500%	26.1
JETAIRWAYS	390	CE	455,400	2857%	0.7
M&M	730	CE	145,000	2317%	21.1
JETAIRWAYS	380	CE	508,200	2210%	0.9
JINDALSTEL	140	CE	144,000	2033%	12.7
JETAIRWAYS	400	CE	1,304,600	1945%	0.7
BHEL	78	CE	127,500	1600%	0.9
JETAIRWAYS	240	CE	123,200	1300%	16.3
RPOWER	26	CE	176,000	1000%	1.8
M&M	740	CE	432,000	535%	16.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	150	PE	479,600	3014%	1.7
ASHOKLEY	87	PE	120,000	2900%	0.8
VEDL	160	PE	190,900	2667%	1.2
NMDC	80	PE	654,000	2080%	0.3
NHPC	24	PE	621,000	475%	0.2
NMDC	85	PE	1,158,000	349%	0.8
HINDALCO	195	PE	231,000	340%	3.0
TV18BRDCST	37	PE	728,000	331%	1.7
JINDALSTEL	130	PE	335,250	239%	2.7
SAIL	49	PE	720,000	186%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	6,218	18.4
RELIANCE	1,120	CE	4,610	25.2
RELIANCE	1,160	CE	3,798	12.9
TATASTEEL	500	CE	3,603	11.3
SUNPHARMA	450	CE	3,597	10.0
EICHERMOT	22,000	CE	3,402	318.2
RELIANCE	1,200	CE	2,622	6.1
TATASTEEL	520	CE	2,504	5.9
EICHERMOT	23,000	CE	2,453	160.8
ICICIBANK	370	CE	2,412	7.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	4,566	34.6
TCS	1,700	PE	4,032	22.4
RELIANCE	1,060	PE	3,285	17.9
TATASTEEL	480	PE	3,230	16.7
RELIANCE	1,080	PE	3,101	25.3
MARUTI	7,000	PE	2,886	120.2
SUNPHARMA	440	PE	1,920	16.5
EICHERMOT	20,000	PE	1,806	728.9
RELIANCE	1,040	PE	1,749	12.5
TATASTEEL	460	PE	1,725	9.3

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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