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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	10,914	17,940,750	12,536,400	21.05	1.35	10500
PREVIOUS	10,856	17,199,075	7,733,800	26.2	1.36	
% CHANGE	0.53%	4.31%	62.10%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 62 points to close at 10893.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 11000CE and in 10800PE.
- PCR OI stands at 1.35 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 10500.

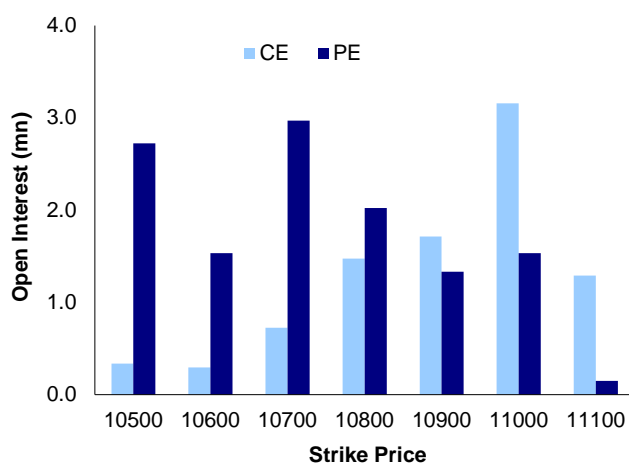
NIFTY LEVELS

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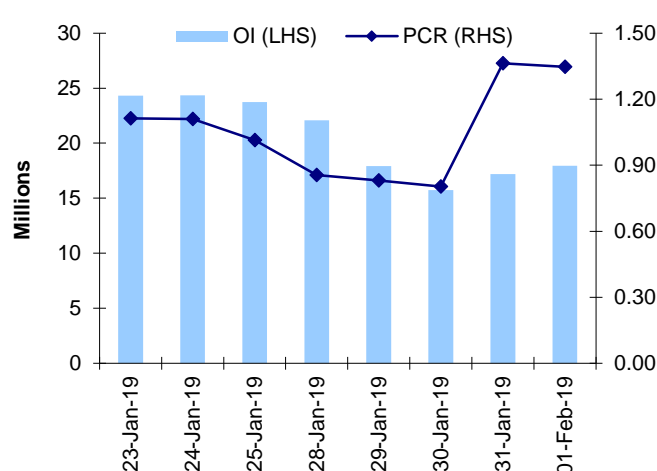
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 275,246Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VEDL	36.3%	45,530,800	-17.8%
HEROMOTOCO	25.7%	2,019,600	7.4%
SBIN	25.3%	95,205,000	-3.2%
JETAIRWAYS	23.9%	6,340,400	7.2%
EQUITAS	20.7%	12,452,000	3.7%
HINDZINC	20.4%	5,241,600	-2.1%
DHFL	13.7%	21,486,000	-18.2%
TORNTPHARM	13.0%	416,000	-1.1%
ESCORTS	12.4%	4,348,300	2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-17.1%	628,000	0.3%
IGL	-13.2%	2,384,250	1.2%
OIL	-9.8%	5,081,505	2.3%
KAJARIACER	-9.3%	2,155,400	2.2%
VGUARD	-8.5%	2,397,000	1.3%
MUTHOOTFIN	-5.2%	1,254,000	-1.4%
JUBLFOOD	-5.2%	3,381,000	7.9%
CASTROLIND	-4.5%	6,667,400	1.4%
MARUTI	-4.4%	2,496,750	4.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
MARUTI	2,545,419	176,937	6,962
SBIN	60,015,958	175,222	284
YESBANK	66,597,684	126,535	186
RELIANCE	9,228,965	114,502	1,250
AXISBANK	13,792,059	98,911	717
HDFC	4,867,443	95,196	1,961
ICICIBANK	25,605,469	91,508	355
ZEEL	24,540,656	90,401	354
HDFCBANK	3,913,547	82,164	2,090

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	5.5	285	11,340,000
BPCL	350	CE	7.0	335	363,600
HEROMOTOCO	2,700	CE	127.6	2,767	142,800
HEROMOTOCO	2,800	CE	75.3	2,767	127,400
SBIN	310	CE	3.4	285	5,868,000
MARUTI	8,000	CE	13.2	6,981	126,075
HEROMOTOCO	2,900	CE	40.8	2,767	101,800
SBIN	320	CE	2.1	285	4,494,000
LT	1,400	CE	7.5	1,315	320,250
HEROMOTOCO	3,000	CE	22.2	2,767	92,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.6	2,042	1,020,750
ICICIBANK	350	PE	9.7	356	4,939,000
AXISBANK	640	PE	5.6	718	2,076,000
BAJAJ-AUTO	3,000	PE	330.9	2,618	99,750
HEROMOTOCO	2,500	PE	18.1	2,767	82,400
AXISBANK	650	PE	6.4	718	1,527,600
HEROMOTOCO	2,600	PE	33.2	2,767	73,200
DRREDDY	3,000	PE	242.0	2,799	127,250
HEROMOTOCO	2,400	PE	10.1	2,767	60,600
MARUTI	6,500	PE	68.0	6,981	70,575

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	170	CE	3,091,200	134300%	8.3
VEDL	180	CE	3,604,100	39075%	5.0
VEDL	185	CE	986,700	14200%	3.7
DHFL	110	CE	394,500	13050%	19.1
VEDL	190	CE	4,020,400	9100%	2.8
INFY	850	CE	240,000	6567%	1.6
DHFL	140	CE	573,000	3373%	8.5
DHFL	130	CE	462,000	3322%	11.3
BANKINDIA	115	CE	762,000	3075%	0.8
DLF	205	CE	135,200	2500%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	255	PE	165,600	3350%	0.6
HINDZINC	240	PE	508,800	3080%	4.0
SAIL	41	PE	348,000	2800%	0.5
M&M	620	PE	142,000	1675%	3.4
DISHTV	14	PE	136,000	1600%	0.2
VEDL	170	PE	402,500	1358%	14.9
SAIL	42	PE	1,008,000	1100%	0.7
DHFL	110	PE	474,000	1070%	19.1
BHEL	50	PE	172,500	1050%	0.1
ASHOKLEY	65	PE	220,000	1000%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	300	CE	17,764	5.5
MARUTI	7,000	CE	12,517	197.6
MARUTI	7,500	CE	11,881	48.2
MARUTI	7,200	CE	11,817	115.1
SBIN	310	CE	10,450	3.4
RELIANCE	1,300	CE	9,203	16.6
RELIANCE	1,260	CE	9,042	31.5
SBIN	320	CE	8,570	2.1
VEDL	200	CE	8,429	1.8
RELIANCE	1,280	CE	8,392	22.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	8,618	15.0
RELIANCE	1,220	PE	7,676	20.6
SBIN	290	PE	7,322	13.4
SBIN	280	PE	7,209	8.5
MARUTI	6,500	PE	6,826	68.0
RELIANCE	1,240	PE	5,172	27.7
VEDL	150	PE	5,168	6.3
RELIANCE	1,180	PE	4,907	10.8
MARUTI	6,800	PE	4,886	135.5
MARUTI	6,600	PE	4,845	85.3

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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