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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	10,894	16,888,875	8,869,150	35.6	1.15	<b>10855</b>
PREVIOUS	11,062	16,109,625	8,138,700	53.8	1.21	
% CHANGE	-1.52%	4.84%	8.98%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and to lose ground as it broke 10900 levels.
- Nifty lost 150 points to close at 10858.
- OI concentration is seen at 11500CE and 10700PE.
- Addition witnessed in 11200CE and in 10700PE.
- PCR OI stands at 1.15 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 10855.

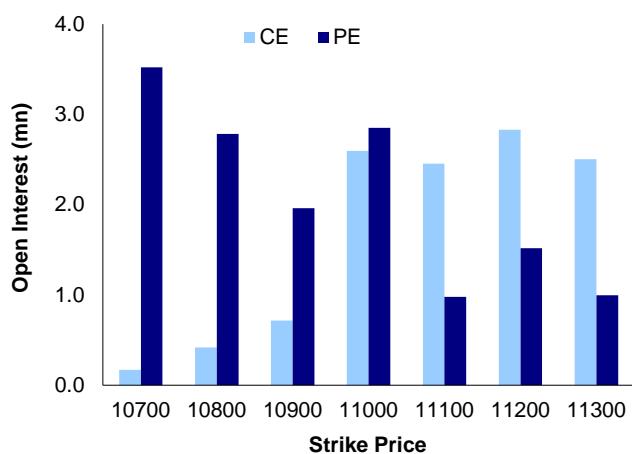
### NIFTY LEVELS

10765	10855	10962	11011	11211	11357
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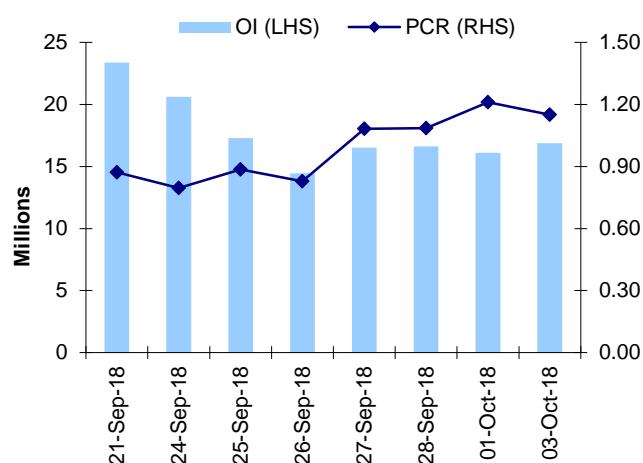
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 337,620Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	19.0%	1,788,600	-5.4%
RAMCOCEM	18.4%	808,000	-2.4%
BAJAJFINSV	12.5%	769,125	-2.2%
M&M	12.0%	15,691,000	-6.6%
HINDALCO	11.2%	40,663,000	4.5%
MFSL	10.9%	2,469,600	-2.0%
EICHERMOT	10.9%	274,125	-6.1%
RELCAPITAL	10.3%	10,443,000	-3.2%
VEDL	10.1%	52,673,250	3.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SIEMENS	-9.1%	1,308,500	4.1%
DHFL	-8.8%	14,079,000	-0.3%
NIITTECH	-8.5%	1,526,250	3.4%
BEML	-8.4%	1,687,000	4.2%
YESBANK	-7.6%	85,106,000	5.9%
BAJFINANCE	-6.7%	7,003,000	1.1%
JPASSOCIAT	-6.5%	98,090,000	1.4%
BEL	-6.4%	34,481,700	0.8%
IBULHSGFIN	-5.7%	15,413,000	4.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	97,945,695	210,439	213
AXISBANK	18,385,327	106,908	572
RELIANCE	7,376,575	89,850	1,205
TCS	3,902,322	85,659	2,163
MARUTI	1,148,091	83,745	7,246
HDFCBANK	3,833,037	77,811	2,031
HDFC	3,808,517	68,691	1,798
ICICIBANK	19,105,555	58,915	304
M&M	6,680,994	54,070	792

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	49.0	7,273	243,900
ACC	1,680	CE	7.5	1,506	96,400
YESBANK	300	CE	2.0	213	5,745,250
HINDALCO	240	CE	21.1	255	2,534,000
MARUTI	8,500	CE	19.0	7,273	181,200
LT	1,400	CE	3.2	1,248	627,750
TCS	2,300	CE	30.3	2,175	416,000
BANKBARODA	120	CE	1.4	104	3,228,000
BHEL	80	CE	1.4	74	1,552,500
YESBANK	250	CE	6.3	213	3,601,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	4.5	2,175	416,000
HINDALCO	220	PE	2.7	255	1,988,000
BPCL	360	PE	8.2	380	291,600
TCS	2,100	PE	39.2	2,175	275,000
HINDALCO	240	PE	6.2	255	1,386,000
BPCL	350	PE	5.9	380	237,600
HINDALCO	230	PE	4.1	255	1,246,000
BPCL	370	PE	11.5	380	232,200
YESBANK	180	PE	6.7	213	2,444,750
AXISBANK	550	PE	17.6	575	1,017,600

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	820	CE	153,000	7550%	22.2
AXISBANK	760	CE	224,400	3640%	0.8
M&M	840	CE	189,000	1475%	15.6
M&M	850	CE	146,000	1023%	12.9
IDEA	41	CE	105,000	650%	1.4
MRPL	80	CE	126,000	600%	1.6
HINDALCO	275	CE	108,500	520%	4.2
IDBI	67	CE	180,000	500%	0.3
NATIONALUM	77	CE	184,000	475%	1.3
NATIONALUM	85	CE	216,000	440%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	215	PE	152,250	8600%	18.7
MRPL	65	PE	207,000	4500%	1.8
CGPOWER	42	PE	600,000	2400%	1.7
HINDALCO	245	PE	287,000	1950%	7.8
SREINFRA	32	PE	441,000	950%	1.4
SUZLON	6	PE	315,000	600%	0.5
RECLTD	107	PE	114,000	533%	6.3
IDFC	42	PE	145,200	450%	2.5
DLF	125	PE	122,500	444%	2.6
INFRADEL	250	PE	103,700	408%	10.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	220	CE	7,030	14.7
YESBANK	240	CE	5,188	8.4
YESBANK	230	CE	4,756	11.2
MARUTI	8,000	CE	4,491	49.0
VEDL	250	CE	4,093	7.7
YESBANK	250	CE	4,049	6.3
TATASTEEL	600	CE	3,788	16.2
YESBANK	210	CE	3,378	19.3
RELIANCE	1,300	CE	3,327	12.5
VEDL	260	CE	3,194	4.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	PE	5,636	12.1
RELIANCE	1,200	PE	3,239	35.6
YESBANK	210	PE	2,918	16.2
YESBANK	180	PE	2,877	6.7
MARUTI	7,000	PE	2,670	164.7
SBIN	270	PE	2,606	9.0
YESBANK	170	PE	2,522	4.8
RELIANCE	1,180	PE	2,244	27.2
YESBANK	190	PE	2,024	8.9
TCS	2,100	PE	2,000	56.1

## 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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