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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	10,577	23,595,900	10,011,600	24.05	1.61	10000
PREVIOUS	10,413	23,005,650	7,673,800	33.45	1.48	
% CHANGE	1.57%	2.57%	30.46%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the trading session.
- Nifty added 172 points to close at 10553.
- OI concentration is seen at 10700CE and 10000PE.
- Addition witnessed in 10500PE and Reduction in 10400CE.
- PCR OI stands at 1.61 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 10000.

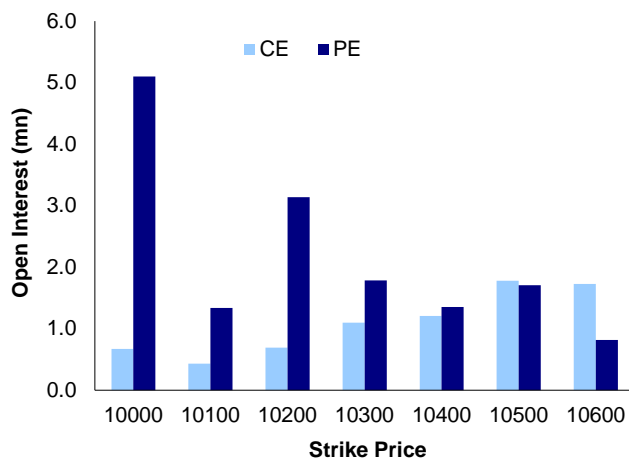
NIFTY LEVELS

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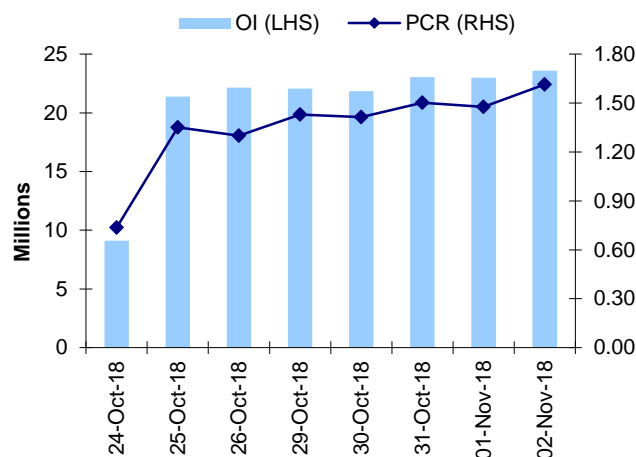
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 316,826Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	17.8%	6,186,000	-5.4%
SRF	15.2%	679,500	0.0%
IGL	13.8%	3,998,500	0.9%
BERGEPAIN	13.1%	2,219,800	4.2%
EXIDEIND	12.0%	6,366,000	-0.4%
CGPOWER	9.9%	42,444,000	5.4%
CHOLAFIN	9.8%	593,500	-1.2%
HDFCBANK	8.0%	16,521,250	1.9%
MARICO	7.9%	7,282,600	5.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSINDBK	-17.0%	5,867,100	5.3%
PCJEWELLER	-14.1%	7,647,000	27.1%
ASHOKLEY	-12.6%	43,176,000	3.8%
MARUTI	-10.1%	2,700,000	6.3%
DALMIABHA	-9.9%	412,800	2.2%
HINDZINC	-9.7%	6,777,600	0.2%
SHREECEM	-9.5%	125,800	5.6%
HINDPETRO	-9.4%	18,312,525	4.7%
APOLLOHOSP	-9.1%	678,000	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	16,796,200	180,106	1,075
HDFCBANK	7,523,217	145,399	1,949
MARUTI	1,834,118	128,618	7,135
YESBANK	51,686,587	109,723	209
ICICIBANK	26,714,413	94,889	354
SBIN	27,760,214	80,122	285
AXISBANK	12,488,669	76,416	611
PNB	91,979,581	66,992	69
HDFC	3,701,701	66,879	1,824

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	1.3	70	5,392,500
BHEL	80	CE	0.6	70	5,287,500
HINDALCO	250	CE	5.3	240	3,090,500
BANKBARODA	120	CE	2.4	110	4,376,000
BHEL	70	CE	3.0	70	2,565,000
BANKBARODA	130	CE	1.1	110	4,060,000
MARUTI	8,000	CE	23.5	7,140	149,400
NTPC	160	CE	4.0	159	1,740,000
RELIANCE	1,100	CE	28.6	1,080	2,518,500
TATAMOTORS	200	CE	5.2	190	3,334,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,420	PE	26.0	1,447	67,200
AXISBANK	500	PE	2.0	614	1,933,200
BHEL	60	PE	0.3	70	1,927,500
BHEL	65	PE	0.9	70	1,912,500
ICICIBANK	300	PE	1.4	355	3,641,000
BHEL	62	PE	0.5	70	1,590,000
BHEL	67	PE	1.7	70	1,567,500
BHEL	70	PE	2.7	70	1,485,000
TATAPOWER	70	PE	1.1	76	1,692,000
BANKBARODA	100	PE	1.9	110	2,216,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PCJEWELLER	110	CE	193,500	6350%	6.1
PCJEWELLER	95	CE	135,000	1700%	9.8
ENGINERSIN	135	CE	175,000	1567%	2.0
JPASSOCIAT	9	CE	1,054,000	1450%	0.2
GSFC	130	CE	117,000	1200%	1.7
SAIL	85	CE	756,000	950%	0.3
PCJEWELLER	120	CE	402,000	712%	4.3
GSFC	120	CE	324,000	700%	3.9
HCC	16	CE	144,000	700%	0.3
GSFC	125	CE	157,500	600%	2.3
RCOM	27	CE	196,000	600%	0.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PCJEWELLER	75	PE	321,000	5250%	5.3
MANAPPURAM	57	PE	186,000	3000%	3.0
ICICIBANK	380	PE	874,500	2346%	28.5
ADANIPOWER	20	PE	1,240,000	1967%	0.1
ADANIPOWER	22	PE	1,700,000	1600%	0.1
PCJEWELLER	70	PE	1,072,500	1035%	3.6
ADANIPOWER	27	PE	220,000	1000%	0.1
ADANIPOWER	37	PE	180,000	800%	0.4
IOC	137	PE	174,000	625%	2.4
BPCL	290	PE	165,600	557%	8.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	12,418	28.6
MARUTI	7,000	CE	11,797	298.8
MARUTI	7,500	CE	8,426	90.3
MARUTI	7,200	CE	7,681	195.0
PNB	80	CE	7,377	1.0
HDFCBANK	2,000	CE	6,824	23.7
TATAMOTORS	200	CE	6,732	5.2
RELIANCE	1,080	CE	6,720	37.4
TATAMOTORS	190	CE	6,025	9.2
RELIANCE	1,120	CE	5,867	21.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,060	PE	3,912	27.8
RELIANCE	1,040	PE	3,908	20.7
RELIANCE	1,000	PE	3,609	10.6
MARUTI	6,500	PE	3,606	46.8
PNB	70	PE	3,553	4.6
TATAMOTORS	180	PE	3,470	5.1
RELIANCE	1,020	PE	3,321	14.9
YESBANK	200	PE	2,630	10.0
PNB	65	PE	2,533	2.4
YESBANK	210	PE	2,396	14.6

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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