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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	10,908	20,070,525	4,248,600	38.75	1.31	10500
PREVIOUS	10,924	19,832,625	5,260,900	41	1.28	
% CHANGE	-0.15%	1.20%	-19.24%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and traded in a small range through the trading session.
- Nifty lost 14 points to close at 10869.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10800PE and Reduction in 10700CE.
- PCR OI stands at 1.31 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 10500.

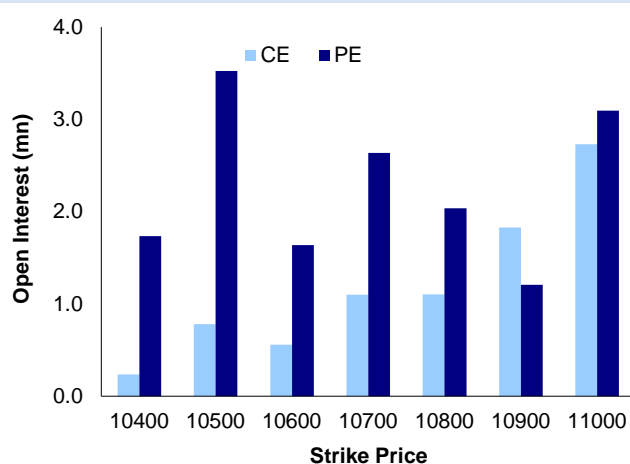
NIFTY LEVELS

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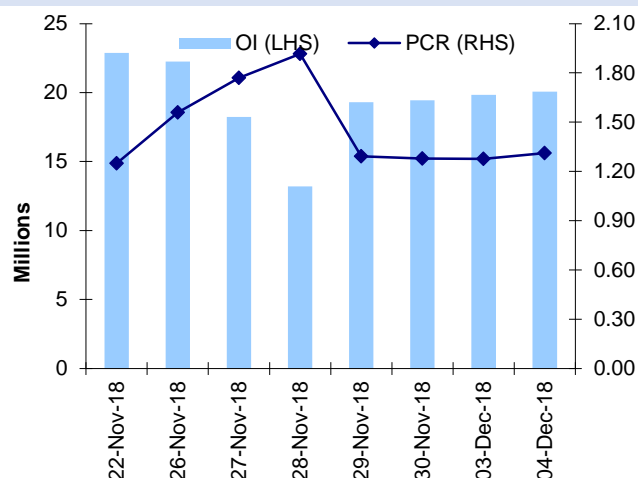
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 304,925Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BOSCHLTD	15.7%	168,720	-3.6%
SRF	11.8%	579,500	1.2%
CESC	9.7%	1,399,750	1.8%
OIL	9.5%	10,336,359	-1.2%
OFSS	8.1%	191,550	3.8%
NIITTECH	8.1%	1,936,500	1.1%
JINDALSTEL	7.6%	27,009,000	-3.3%
TATAGLOBAL	7.4%	11,394,000	-2.4%
RECLTD	7.2%	42,864,000	0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	-13.8%	19,230,000	2.6%
TORNTPOWER	-12.6%	2,598,000	-2.4%
AJANTPHARM	-8.0%	546,500	-1.7%
IGL	-7.1%	4,413,750	-1.2%
BANKBARODA	-6.4%	66,524,000	0.8%
BALKRISIND	-6.4%	2,476,800	0.8%
ESCORTS	-6.3%	4,877,400	-1.5%
MGL	-6.1%	949,200	0.6%
INFIBEAM	-6.0%	13,216,000	5.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	36,233,775	163,431	443
YESBANK	68,038,860	121,657	177
HDFC	3,914,521	75,845	1,939
ICICIBANK	18,651,442	66,575	358
TCS	3,270,615	65,568	2,011
RELIANCE	5,192,825	59,707	1,152
RCOM	323,613,170	57,543	17
HINDUNILVR	3,155,914	57,350	1,808
M&M	7,101,096	52,852	740

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	100.3	7,748	138,975
SUNPHARMA	500	CE	6.0	445	3,516,700
M&M	800	CE	6.4	744	910,000
IDEA	40	CE	0.8	35	8,939,000
TATAMOTORS	200	CE	1.7	176	3,648,000
BHEL	75	CE	1.3	71	2,962,500
DRREDDY	3,000	CE	17.9	2,711	189,000
YESBANK	180	CE	14.1	177	8,748,250
ITC	320	CE	0.4	283	3,626,400
SBIN	300	CE	4.2	284	3,933,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	PE	236.0	2,778	110,750
INFY	620	PE	3.1	687	1,754,400
AXISBANK	600	PE	11.5	625	1,424,400
INFY	670	PE	12.4	687	1,599,600
TCS	1,780	PE	6.0	2,020	407,500
HEROMOTOCO	3,000	PE	54.2	3,067	35,800
BPCL	320	PE	9.4	333	313,200
TATAMOTORS	170	PE	5.4	176	1,470,000
HINDALCO	210	PE	1.9	234	819,000
MARUTI	7,000	PE	25.8	7,748	50,550

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	173	CE	124,800	2500%	4.6
EQUITAS	140	CE	352,000	2100%	2.0
SUZLON	4	CE	945,000	2000%	1.6
HINDPETRO	200	CE	160,650	1600%	32.0
M&M	740	CE	114,000	1529%	26.3
DISHTV	37	CE	224,000	1300%	1.8
EQUITAS	130	CE	996,000	1283%	4.5
AUROPHARMA	920	CE	129,000	706%	6.2
SUZLON	8	CE	5,535,000	583%	0.1
EQUITAS	135	CE	136,000	580%	3.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MRPL	60	PE	279,000	6100%	0.6
ORIENTBANK	72	PE	390,000	3150%	0.5
RCOM	18	PE	2,156,000	1440%	2.5
EQUITAS	120	PE	184,000	1433%	4.7
PTC	60	PE	376,000	1075%	3.0
SUZLON	8	PE	990,000	1000%	2.4
VEDL	210	PE	329,000	652%	9.7
TATAGLOBAL	200	PE	375,750	626%	4.9
NHPC	23	PE	756,000	600%	0.1
IDFC	35	PE	369,600	600%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	500	CE	5,014	6.0
YESBANK	200	CE	4,704	6.9
RELIANCE	1,180	CE	4,433	22.8
RELIANCE	1,200	CE	4,381	16.1
TCS	2,000	CE	4,171	66.6
YESBANK	180	CE	3,922	14.1
SUNPHARMA	460	CE	3,520	17.0
RELIANCE	1,160	CE	3,515	31.5
TCS	2,100	CE	3,505	26.3
SUNPHARMA	480	CE	3,476	10.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	PE	4,551	25.4
RELIANCE	1,120	PE	4,356	18.5
RELIANCE	1,100	PE	3,421	13.1
SUNPHARMA	440	PE	2,522	21.2
SUNPHARMA	450	PE	2,287	26.0
SUNPHARMA	400	PE	2,269	8.4
YESBANK	170	PE	2,193	12.1
YESBANK	160	PE	2,081	8.2
YESBANK	180	PE	1,903	17.1
SUNPHARMA	420	PE	1,811	13.5

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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