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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	10,778	25,285,650	8,522,200	50.6	1.09	10500
PREVIOUS	10,719	25,217,100	7,474,850	46.5	1.08	
% CHANGE	0.55%	0.27%	14.01%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to rise in the second half.
- Nifty added 55 points to close at 10727.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10700CE and 10000PE.
- PCR OI stands at 1.09 compared to 1.08 in the previous trading session
- Nifty to trade with a support of 10500.

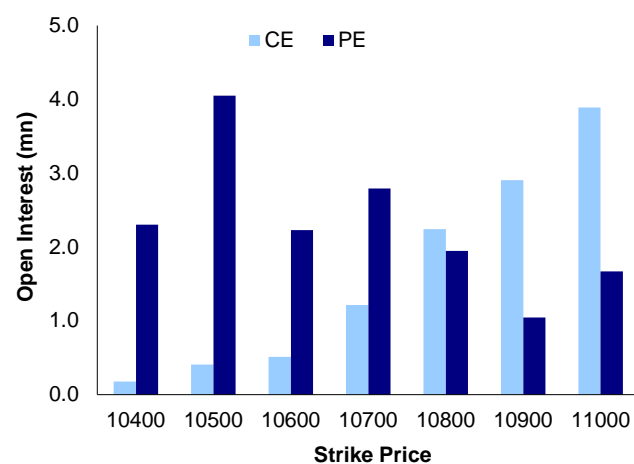
NIFTY LEVELS

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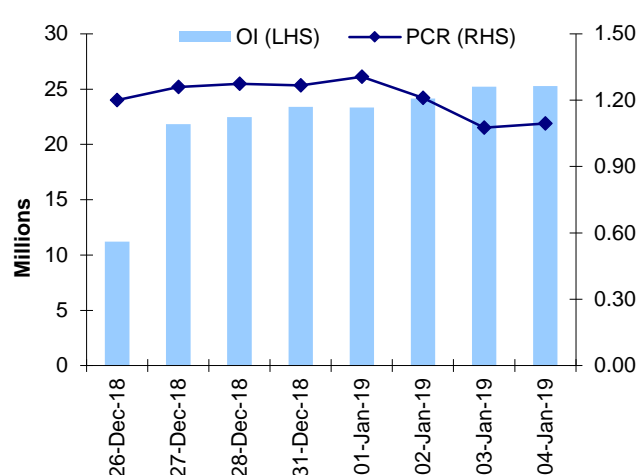
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 320,889Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	28.9%	2,871,000	-2.4%
PETRONET	9.7%	12,192,000	-3.5%
CANBK	9.3%	11,630,000	2.4%
INDUSINDBK	7.9%	6,836,700	-0.8%
TATACHEM	6.7%	2,523,750	0.6%
IDBI	6.7%	31,360,000	0.2%
HEROMOTOCO	6.4%	1,601,000	-0.9%
VEDL	6.4%	40,555,900	2.6%
JUBLFOOD	6.4%	2,917,000	-2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JETAIRWAYS	-10.0%	7,112,600	-0.8%
CHENNPETRO	-6.4%	1,083,600	2.5%
CONCOR	-6.0%	2,192,500	1.2%
SIEMENS	-5.4%	1,778,150	1.7%
IGL	-4.7%	4,908,750	1.4%
NATIONALUM	-4.7%	22,296,000	1.7%
INFRATEL	-4.5%	8,466,000	5.0%
REPCOHOME	-4.5%	1,340,900	-0.9%
GODREJIND	-4.1%	1,777,500	1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,465,141	92,529	1,099
YESBANK	45,914,917	85,726	190
ICICIBANK	22,896,026	83,102	365
TCS	4,280,862	80,017	1,877
SBIN	19,514,041	57,797	298
MARUTI	774,445	56,045	7,235
AXISBANK	8,381,367	51,787	620
TATASTEEL	10,480,072	50,787	488
M&M	5,919,404	42,737	726

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	113.5	20,241	48,250
EICHERMOT	22,000	CE	247.9	20,241	44,225
EICHERMOT	24,000	CE	54.0	20,241	37,775
MARUTI	8,000	CE	23.0	7,280	221,850
EICHERMOT	25,000	CE	37.0	20,241	30,100
M&M	800	CE	3.7	729	1,297,000
HEROMOTOCO	3,200	CE	25.9	3,001	110,800
BANKBARODA	130	CE	2.3	122	4,096,000
HINDALCO	230	CE	2.1	212	2,474,500
TATAMOTORS	190	CE	1.4	172	3,698,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	12.9	1,878	1,091,000
HINDALCO	210	PE	6.6	212	2,894,500
INFRADEL	270	PE	4.4	286	410,000
ICICIBANK	350	PE	4.1	367	3,566,750
TATAMOTORS	150	PE	1.0	172	2,332,000
TATAMOTORS	170	PE	6.1	172	2,176,000
ITC	260	PE	0.5	282	2,834,400
TECHM	680	PE	18.5	686	435,600
EICHERMOT	20,000	PE	714.2	20,241	13,125
TCS	1,800	PE	34.5	1,878	422,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	64	CE	340,000	1600%	0.8
NBCC	67	CE	248,000	675%	0.7
ADANIANT	150	CE	124,000	520%	8.8
TECHM	680	CE	110,400	475%	24.5
M&MFIN	490	CE	202,500	376%	8.9
LICHSGFIN	540	CE	155,100	281%	2.2
ASHOKLEY	97	CE	300,000	226%	3.9
TCS	1,900	CE	268,750	217%	56.5
FEDERALBNK	102	CE	686,000	206%	1.8
SYNDIBANK	37	CE	270,000	200%	3.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ENGINERSIN	122	PE	258,300	2000%	7.3
TECHM	620	PE	139,200	1833%	3.5
KTKBANK	130	PE	178,600	1800%	15.5
UNIONBANK	92	PE	175,000	1150%	3.7
INFRADEL	270	PE	410,000	1039%	4.4
UNIONBANK	95	PE	196,000	833%	4.8
WIPRO	305	PE	151,200	385%	4.6
TCS	1,850	PE	274,500	208%	53.4
TATAMOTORS	150	PE	2,332,000	192%	1.0
IDFC	39	PE	171,600	160%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,120	CE	7,004	27.5
RELIANCE	1,140	CE	6,367	20.1
YESBANK	200	CE	5,503	10.3
RELIANCE	1,100	CE	4,928	36.7
TCS	2,000	CE	4,453	23.6
YESBANK	190	CE	4,300	14.5
TATASTEEL	500	CE	4,202	13.4
RELIANCE	1,160	CE	3,765	14.1
ASHOKLEY	110	CE	3,694	0.7
TCS	1,900	CE	3,385	56.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	4,214	22.1
MARUTI	7,000	PE	3,734	95.8
RELIANCE	1,100	PE	3,466	30.7
RELIANCE	1,060	PE	3,171	15.5
TATASTEEL	480	PE	2,939	11.9
TCS	1,800	PE	2,774	34.5
ICICIBANK	360	PE	2,728	7.3
YESBANK	180	PE	2,620	8.8
RELIANCE	1,040	PE	2,439	10.5
TATAMOTORS	170	PE	2,438	6.1

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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