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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	10,626	21,399,525	7,513,300	25.3	1.07	10500
PREVIOUS	10,828	20,331,000	5,636,250	45.65	1.24	
% CHANGE	-1.86%	5.26%	33.30%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and stooped lower through the trading session.
- Nifty lost 181 points to close at 10601.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 11000CE and in 10300PE.
- PCR OI stands at 1.07 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 10500.

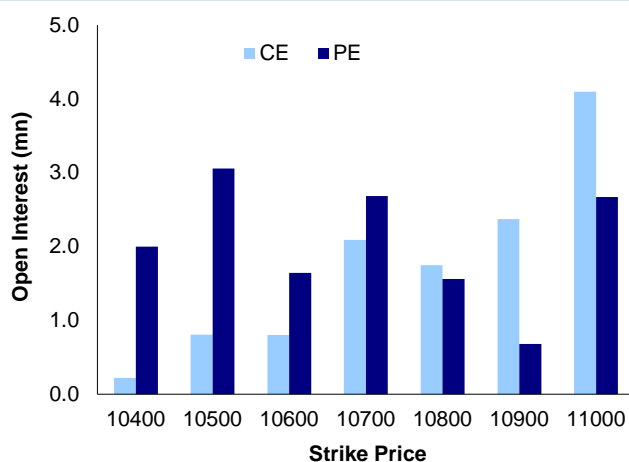
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

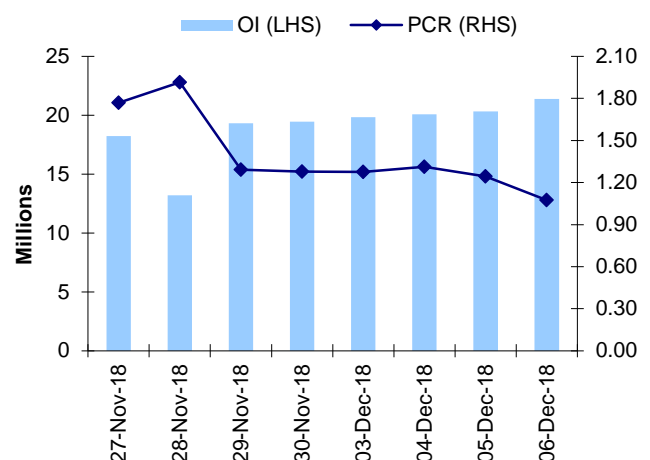
Stocks

- **Sector:** - Auto stocks traded negative.
- Market wide open interest is seen at 289,807Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	48.7%	2,371,500	-6.0%
JUSTDIAL	13.1%	2,235,800	-4.3%
DISHTV	9.9%	45,144,000	-2.8%
OIL	9.3%	11,821,722	-1.6%
ONGC	8.8%	87,405,000	-2.5%
IOC	7.6%	98,289,000	-2.6%
L&TFH	7.4%	19,944,000	-3.2%
COALINDIA	7.0%	51,200,600	-1.9%
CUMMINSIND	7.0%	1,538,600	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-11.2%	695,200	-1.7%
ICICIPRULI	-8.8%	3,640,000	-3.1%
HEXAWARE	-7.7%	3,897,000	-1.3%
MINDTREE	-7.5%	2,198,400	-1.1%
JUBLFOOD	-6.3%	2,110,000	-1.7%
CHENNPETRO	-6.0%	844,500	1.1%
AMARAJABAT	-5.8%	1,513,400	-0.8%
GODREJIND	-5.1%	1,435,500	0.0%
SUNTV	-4.9%	7,290,000	2.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	56,087,131	236,972	420
MARUTI	1,339,030	97,452	7,210
HDFC	4,278,616	83,866	1,946
RELIANCE	5,866,108	66,649	1,124
TATASTEEL	12,966,714	66,355	510
YESBANK	38,867,660	65,990	168
ICICIBANK	17,784,829	61,663	348
HDFCBANK	2,932,563	61,371	2,097
TCS	2,321,216	46,374	1,993

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	25.6	7,238	224,700
M&M	800	CE	3.1	713	1,221,000
BHEL	75	CE	0.6	66	4,095,000
IDEA	40	CE	0.5	34	10,486,000
HINDALCO	250	CE	1.0	219	2,194,500
TATAMOTORS	200	CE	0.7	163	4,146,000
SUNPHARMA	500	CE	3.1	422	3,983,100
TATAMOTORS	180	CE	2.4	163	3,472,500
YESBANK	180	CE	10.0	169	9,201,500
EICHERMOT	25,000	CE	119.1	22,238	14,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
B BAJAJ-AUTO	3,000	PE	225.0	2,725	110,500
SUNPHARMA	400	PE	13.8	422	2,489,300
ITC	260	PE	1.6	274	3,170,400
INFY	620	PE	4.5	671	1,720,800
HINDALCO	210	PE	5.2	219	1,176,000
AXISBANK	600	PE	19.5	603	1,339,200
TCS	1,780	PE	5.9	1,996	408,500
INFY	670	PE	19.6	671	1,503,600
MARUTI	7,000	PE	131.2	7,238	67,050
TATAMOTORS	170	PE	11.7	163	1,833,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	80	CE	102,000	1600%	4.1
AUROPARMA	760	CE	148,000	1038%	30.6
AUROPARMA	780	CE	289,000	970%	22.3
RELCAPITAL	210	CE	127,500	963%	16.0
TATAMOTORS	165	CE	316,500	744%	7.0
SAIL	45	CE	300,000	733%	11.3
DISHTV	34	CE	112,000	600%	2.0
NCC	80	CE	912,000	571%	3.5
AXISBANK	610	CE	176,400	488%	17.0
PNB	67	CE	489,500	456%	2.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NCC	65	PE	312,000	3800.0%	0.9
MUTHOOTFIN	400	PE	133,500	2866.7%	12.6
SAIL	76	PE	216,000	1700.0%	23.0
MANAPPURAM	75	PE	384,000	540.0%	2.6
NCC	70	PE	608,000	533.3%	1.8
DLF	165	PE	665,000	491.1%	7.7
DLF	150	PE	1,335,000	418.4%	2.8
BHEL	55	PE	172,500	360.0%	0.2
NCC	75	PE	304,000	322.2%	3.3
BHARTIARTL	270	PE	119,000	268.4%	2.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	5,756	9.9
RELIANCE	1,160	CE	5,018	20.3
RELIANCE	1,180	CE	4,847	14.2
SUNPHARMA	440	CE	4,451	14.6
MARUTI	8,000	CE	4,425	25.6
SUNPHARMA	460	CE	3,807	8.7
SUNPHARMA	450	CE	3,801	11.4
MARUTI	7,800	CE	3,709	46.6
MARUTI	7,700	CE	3,413	63.3
SUNPHARMA	430	CE	3,279	18.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	5,440	21.2
SUNPHARMA	400	PE	4,344	13.8
MARUTI	7,000	PE	4,053	131.2
RELIANCE	1,120	PE	4,008	29.0
RELIANCE	1,140	PE	3,922	39.4
SUNPHARMA	420	PE	3,648	21.5
TATASTEEL	500	PE	2,724	14.4
MARUTI	7,200	PE	2,628	207.4
AXISBANK	580	PE	2,369	11.8
SUNPHARMA	410	PE	2,355	17.4

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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