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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	10,803	25,025,025	6,888,100	32.45	1.10	10500
PREVIOUS	10,778	25,285,650	8,522,200	6.6	1.09	
% CHANGE	0.24%	-1.03%	-19.17%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but gave up all its gains in the second half.
- Nifty closed flat at 10771.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10700PE and Reduction in 10900CE.
- PCR OI stands at 1.10 compared to 1.09 in the previous trading session
- Nifty to trade with a support of 10500.

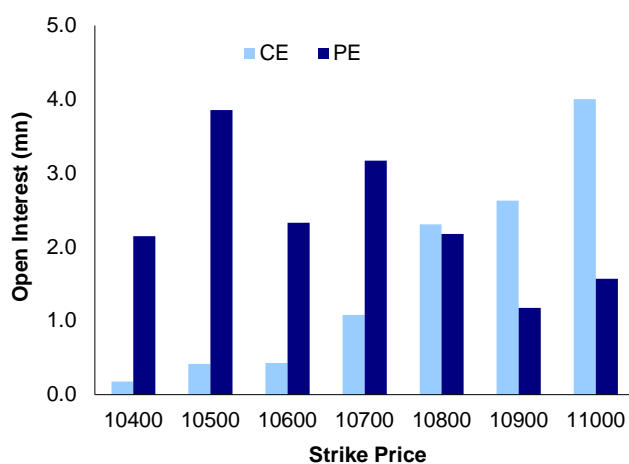
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

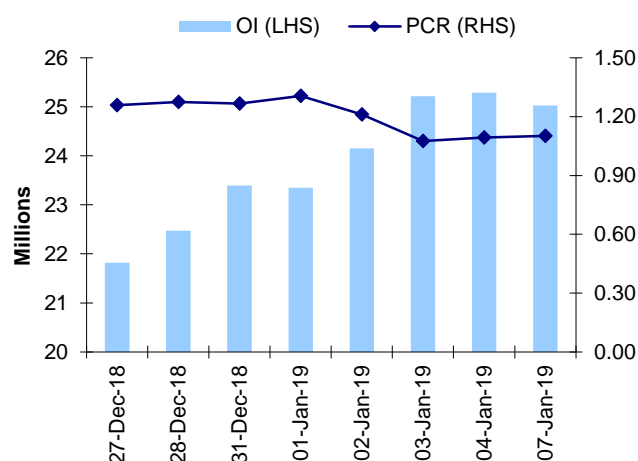
Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide open interest is seen at 332,028Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	131.5%	5,816,800	-1.5%
TATAELXI	18.3%	1,703,600	-2.5%
DCBBANK	17.3%	4,842,000	0.2%
INDUSINDBK	12.1%	7,660,800	0.7%
INDIACEM	10.2%	18,346,500	-1.2%
TORNTPHARM	9.9%	506,000	0.4%
BEML	9.2%	1,629,600	3.4%
VGUARD	9.0%	3,123,000	-4.1%
CEATLTD	8.7%	715,600	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	-8.4%	774,000	-0.8%
BANKINDIA	-6.1%	27,276,000	-2.1%
AMARAJABAT	-5.7%	944,300	1.6%
OIL	-5.7%	7,797,306	0.0%
INFRATEL	-4.9%	8,052,000	3.1%
IGL	-4.8%	4,672,250	-1.6%
JUSTDIAL	-4.8%	2,087,400	-1.6%
UNIONBANK	-4.6%	38,955,000	-1.8%
AJANTPHARM	-4.5%	589,000	4.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	40,515,242	77,178	187
AXISBANK	11,735,286	74,631	637
RELIANCE	5,513,559	61,218	1,105
TITAN	5,337,211	50,721	944
MARUTI	687,845	50,630	7,362
ICICIBANK	12,719,847	46,951	368
HDFC	2,255,477	44,564	1,973
SBIN	14,579,399	43,483	296
TATASTEEL	8,406,787	41,422	486

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	79.1	19,927	52,600
EICHERMOT	22,000	CE	167.1	19,927	50,425
EICHERMOT	24,000	CE	42.4	19,927	41,450
MARUTI	8,000	CE	26.8	7,389	206,775
M&M	800	CE	3.6	733	1,326,000
EICHERMOT	25,000	CE	29.1	19,927	31,150
HEROMOTOCO	3,200	CE	18.9	2,974	119,800
HINDALCO	230	CE	1.7	210	2,835,000
BANKBARODA	130	CE	2.2	123	3,908,000
COALINDIA	250	CE	1.5	234	1,729,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	8.8	1,899	1,094,750
HINDALCO	210	PE	7.7	210	2,968,000
INFRADEL	270	PE	2.8	295	382,000
ICICIBANK	350	PE	3.8	368	3,539,250
TATAMOTORS	170	PE	4.1	176	2,352,000
TCS	1,800	PE	25.1	1,899	509,750
TATAMOTORS	150	PE	0.6	176	2,190,000
ITC	260	PE	0.5	283	2,812,800
TECHM	680	PE	15.2	692	430,800
BPCL	350	PE	11.4	352	324,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DISHTV	44	CE	344,000	4200.00%	1.1
ASHOKLEY	90	CE	1,224,000	1076.92%	6.0
IDFCBANK	51	CE	372,000	933.33%	0.4
ASHOKLEY	95	CE	2,104,000	484.44%	3.4
BHARATFORG	500	CE	709,200	442.20%	9.6
BHARATFORG	490	CE	103,200	352.63%	13.1
CANFINHOME	325	CE	230,400	326.67%	1.9
DISHTV	45	CE	888,000	246.88%	0.9
DISHTV	42	CE	968,000	236.11%	1.7
ASHOKLEY	97	CE	840,000	180.00%	2.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFCBANK	46	PE	576,000	4700%	1.9
BANKINDIA	72	PE	156,000	2500%	0.4
IDFCBANK	47	PE	408,000	580%	2.3
DISHTV	41	PE	160,000	567%	1.5
DISHTV	40	PE	256,000	433%	1.2
AXISBANK	640	PE	231,600	360%	20.4
RCOM	9	PE	884,000	225%	0.1
DISHTV	37	PE	184,000	188%	0.4
IDFCBANK	45	PE	924,000	185%	1.3
PNB	82	PE	273,000	179%	4.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	4,945	19.7
TATAMOTORS	180	CE	4,409	5.1
ASHOKLEY	105	CE	4,226	0.8
RELIANCE	1,120	CE	4,093	27.2
YESBANK	200	CE	3,781	8.8
ASHOKLEY	100	CE	3,634	1.6
TATAMOTORS	190	CE	3,282	2.1
TATASTEEL	500	CE	3,216	11.3
TATAMOTORS	200	CE	2,990	0.9
RELIANCE	1,200	CE	2,926	6.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	3,533	28.0
RELIANCE	1,080	PE	3,036	19.4
ASHOKLEY	90	PE	2,950	2.3
RELIANCE	1,060	PE	2,704	13.1
YESBANK	180	PE	1,678	9.4
MARUTI	7,000	PE	1,623	64.2
AXISBANK	620	PE	1,593	11.8
TATASTEEL	480	PE	1,553	12.3
TATAMOTORS	170	PE	1,500	4.1
YESBANK	190	PE	1,499	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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