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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	10,858	25,009,650	4,778,800	36.75	1.21	10500
PREVIOUS	10,878	25,214,550	8,152,950	22.7	1.17	
% CHANGE	-0.18%	-0.81%	-41.39%	-	-	

OUTLOOK

Nifty

- Nifty flat and traded in small range with a negative bias.
- Nifty lost 33 points to close at 10821.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 11000CE and 10600PE.
- PCR OI stands at 1.21 compared to 1.17 in the previous trading session
- Nifty to trade with a support of 10500.

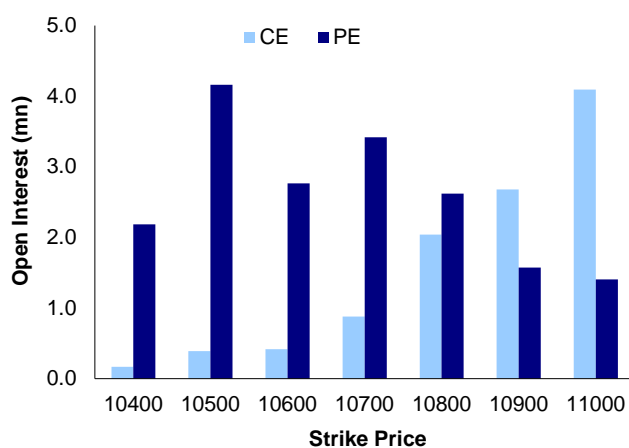
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

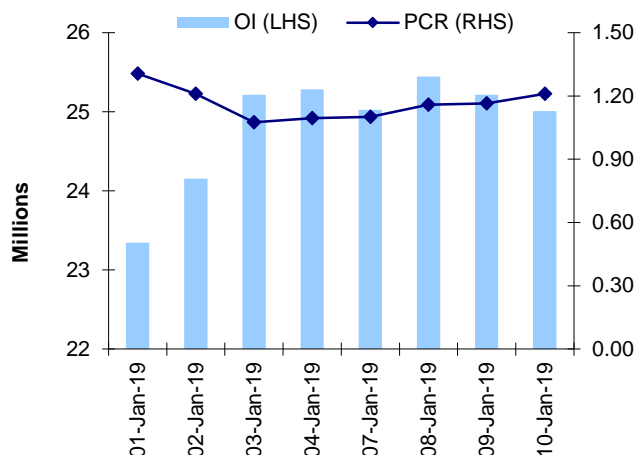
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 330,238Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	34.3%	2,339,400	-0.5%
TORNTPHARM	14.2%	586,000	1.4%
MFSL	14.0%	2,497,200	4.3%
MUTHOOTFIN	11.5%	2,413,500	1.5%
BATAINDIA	9.3%	2,499,750	1.5%
MINDTREE	9.3%	2,911,800	-1.4%
SOUTHBANK	7.4%	160,568,145	2.9%
MCDOWELL-N	5.2%	12,185,000	-1.3%
HEROMOTOCO	5.2%	1,761,200	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-12.1%	3,193,500	3.5%
DCBBANK	-7.5%	4,171,500	0.0%
RAMCOCEM	-7.2%	616,000	0.7%
ESCORTS	-5.3%	3,845,600	0.7%
GODFRYPHLP	-5.2%	533,400	-1.7%
REPCOHOME	-5.1%	1,244,100	-1.1%
INFY	-4.9%	39,184,800	0.5%
VGUARD	-4.8%	3,567,000	0.9%
PIDILITIND	-4.4%	2,630,500	1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	12,751,327	84,309	663
YESBANK	36,296,992	67,663	187
TCS	3,053,461	57,765	1,889
ICICIBANK	14,497,154	54,938	380
SBIN	16,295,468	49,799	306
RELIANCE	4,080,283	45,140	1,108
HDFC	2,138,302	42,342	1,980
HDFCBANK	1,922,885	40,667	2,109
TATASTEEL	7,081,000	34,055	480

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	84.0	20,617	58,025
EICHERMOT	22,000	CE	214.3	20,617	45,150
EICHERMOT	24,000	CE	39.3	20,617	44,525
HEROMOTOCO	3,200	CE	11.5	2,935	173,000
TCS	2,000	CE	15.8	1,891	1,325,750
MARUTI	8,000	CE	23.1	7,424	195,600
TATASTEEL	500	CE	8.1	483	3,281,673
M&M	800	CE	2.8	736	1,332,000
COALINDIA	250	CE	1.1	234	1,984,400
HINDALCO	220	CE	2.0	205	3,206,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	4.8	1,891	1,247,000
TCS	1,800	PE	17.5	1,891	1,139,000
HINDALCO	210	PE	9.4	205	2,961,000
ICICIBANK	350	PE	1.9	381	6,446,000
TATAMOTORS	170	PE	1.3	187	3,334,000
ICICIBANK	340	PE	1.1	381	3,987,500
EICHERMOT	20,000	PE	413.6	20,617	13,875
HINDALCO	200	PE	4.4	205	1,543,500
SBIN	290	PE	2.7	306	2,661,000
TECHM	680	PE	10.8	696	421,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	235	CE	123,900	1080%	7.4
BEL	80	CE	408,000	1033%	13.2
TCS	2,050	CE	155,000	514%	8.6
PETRONET	215	CE	132,000	300%	6.2
ITC	315	CE	115,200	269%	0.9
TCS	1,980	CE	275,750	181%	19.7
INDIACEM	85	CE	121,500	145%	5.4
IDBI	67	CE	150,000	114%	1.0
AUROPHARMA	820	CE	244,000	109%	7.1
ITC	320	CE	350,400	103%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	1,750	PE	284,000	492%	8.7
RECLTD	122	PE	186,000	288%	3.5
INFIBEAM	35	PE	108,000	286%	0.3
AUROPHARMA	760	PE	260,000	242%	13.9
TITAN	960	PE	105,750	200%	20.6
IDFC	38	PE	184,800	180%	0.2
TATAMOTORS	185	PE	506,000	161%	5.2
TATAPOWER	72	PE	135,000	150%	1.4
NTPC	147	PE	184,000	142%	3.2
IDFCBANK	46	PE	996,000	124%	1.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,000	CE	8,534	15.8
TCS	1,900	CE	6,601	46.5
INDUSINDBK	1,600	CE	6,397	25.2
SBIN	310	CE	3,791	6.5
YESBANK	200	CE	3,620	7.2
TATAMOTORS	190	CE	3,310	4.5
RELIANCE	1,140	CE	3,299	18.1
TATAMOTORS	200	CE	3,285	1.7
INDUSINDBK	1,620	CE	3,235	18.4
TCS	2,100	CE	3,150	5.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	1,800	PE	6,036	17.5
TCS	1,900	PE	3,553	56.4
RELIANCE	1,100	PE	3,207	23.8
TCS	1,880	PE	2,680	45.9
MARUTI	7,200	PE	2,467	89.0
SBIN	300	PE	2,427	5.4
RELIANCE	1,080	PE	2,178	16.1
TCS	1,850	PE	2,059	32.8
INDUSINDBK	1,500	PE	2,034	13.1
TCS	1,750	PE	1,874	8.7

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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