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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	10,624	23,708,400	6,005,650	38.75	1.53	<b>10000</b>
PREVIOUS	10,615	23,795,700	1,918,000	16.55	1.54	
% CHANGE	0.09%	-0.37%	213.12%	-	-	

## OUTLOOK

### Nifty

- Nifty traded with a negative bias through the trading session.
- Nifty lost 13 points to close at 10585.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 11000CE and in 10100PE.
- PCR OI stands at 1.53 compared to 1.54 in the previous trading session.
- Nifty to trade with a support of 10000.

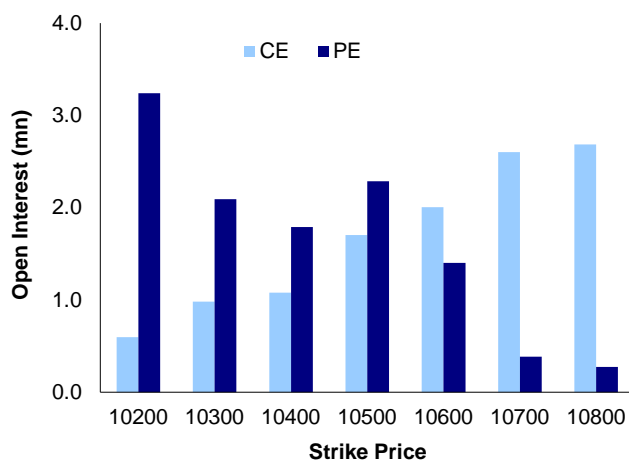
### NIFTY LEVELS

10278      10389      10481      10566      10660      10756

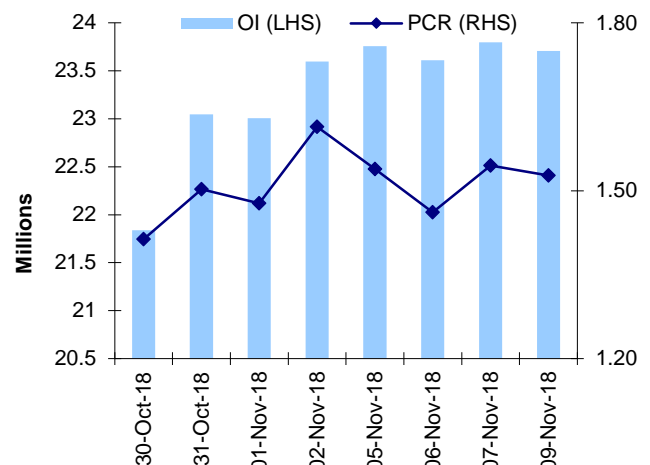
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 331,025Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIANB	45.0%	5,896,000	-12.3%
PCJEWELLER	26.6%	8,812,500	10.1%
BALKRISIND	16.3%	2,910,400	-0.6%
ORIENTBANK	13.3%	10,812,000	6.5%
SRF	11.5%	620,500	3.9%
MARICO	8.7%	8,062,600	0.2%
INFRATEL	8.7%	7,321,900	0.3%
BANKINDIA	8.3%	21,258,000	6.2%
DIVISLAB	8.2%	3,792,400	3.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFIBEAM	-12.7%	12996000	16.6%
MINDTREE	-9.7%	3342600	2.1%
DCBBANK	-7.5%	3681000	-0.5%
JUSTDIAL	-6.5%	2765000	3.6%
DABUR	-6.5%	16187500	2.1%
MFSL	-5.5%	2206800	3.1%
IGL	-5.3%	3696000	0.1%
VOLTAS	-5.0%	6896000	4.9%
MARUTI	-4.9%	2437050	2.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,840,462	119,449	1,093
YESBANK	40,754,087	91,171	228
AXISBANK	13,927,467	85,583	613
HDFC	4,002,556	72,595	1,816
MARUTI	986,090	71,348	7,284
SBIN	19,201,007	54,642	283
ICICIBANK	15,130,936	53,780	357
TCS	2,570,479	49,318	1,909
HDFCBANK	2,525,405	49,229	1,945

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.3	70	6,045,000
BHEL	75	CE	0.8	70	5,782,500
HINDALCO	250	CE	3.4	240	3,384,500
CIPLA	600	CE	2.4	530	954,000
SBIN	300	CE	3.6	284	6,462,000
TATAMOTORS	200	CE	5.3	195	3,927,000
BHEL	70	CE	2.4	70	2,932,500
NTPC	160	CE	1.8	155	2,076,000
COALINDIA	270	CE	7.0	269	1,751,200
ACC	1,500	CE	19.9	1,469	52,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	1.1	614	1,940,400
ACC	1,420	PE	14.4	1,469	42,400
SBIN	280	PE	7.5	284	4,020,000
BHEL	65	PE	0.6	70	1,972,500
BHEL	60	PE	0.2	70	1,897,500
SBIN	250	PE	1.3	284	3,345,000
BHEL	67	PE	1.2	70	1,642,500
ICICIBANK	300	PE	0.7	357	3,627,250
BHEL	62	PE	0.3	70	1,522,500
AXISBANK	600	PE	12.6	614	1,222,800

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	57	CE	132,000	3200%	8.9
VEDL	220	CE	148,750	1114%	3.4
VEDL	210	CE	120,750	1050%	7.3
INDIANB	250	CE	450,000	838%	4.3
INDIANB	260	CE	394,000	418%	2.7
INFIBEAM	90	CE	256,000	392%	1.7
TATAGLOBAL	215	CE	108,000	380%	5.5
BANKINDIA	105	CE	186,000	343%	1.2
INDIANB	300	CE	208,000	333%	0.5
NHPC	30	CE	1,674,000	265%	0.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	55	PE	236,000	5800%	7.2
NBCC	62	PE	312,000	2500%	1.6
INDIANB	210	PE	140,000	1067%	4.8
ORIENTBANK	85	PE	204,000	750%	3.0
INDIANB	230	PE	206,000	636%	12.0
PFC	107	PE	162,000	575%	5.7
YESBANK	225	PE	369,250	539%	9.7
SREINFRA	40	PE	133,000	533%	3.4
INDIANB	200	PE	316,000	532%	3.1
INDIANB	220	PE	296,000	469%	7.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,120	CE	5,813	20.7
RELIANCE	1,100	CE	5,761	29.2
MARUTI	7,500	CE	5,277	95.3
YESBANK	230	CE	5,052	10.7
TATAMOTORS	200	CE	4,653	5.3
RELIANCE	1,140	CE	4,150	14.0
RELIANCE	1,160	CE	3,966	9.4
PCJEWELLER	100	CE	3,497	9.7
YESBANK	220	CE	3,478	16.0
MARUTI	7,300	CE	3,352	175.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	4,208	21.9
RELIANCE	1,100	PE	3,724	30.5
RELIANCE	1,060	PE	3,386	15.3
YESBANK	200	PE	2,834	2.7
RELIANCE	1,040	PE	2,752	10.5
MARUTI	7,000	PE	2,443	79.4
YESBANK	220	PE	2,383	7.5
TATAMOTORS	190	PE	2,369	5.3
AXISBANK	600	PE	2,241	12.6
YESBANK	210	PE	2,109	4.4

## 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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