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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	10,784	21,523,050	7,624,750	46.65	1.22	<b>10500</b>
PREVIOUS	10,581	21,229,425	12,498,000	32.1	1.04	
% CHANGE	1.91%	1.38%	-38.99%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to trend higher.
- Nifty added 188 points to close at 10737.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10600PE and Reduction in 11000CE.
- PCR OI stands at 1.22 compared to 1.04 in the previous trading session.
- Nifty to trade with a support of 10500.

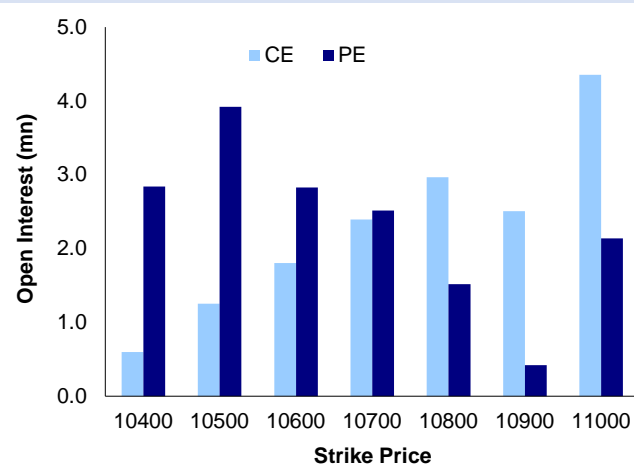
### NIFTY LEVELS

10259      10438      10508      10761      10820      10937

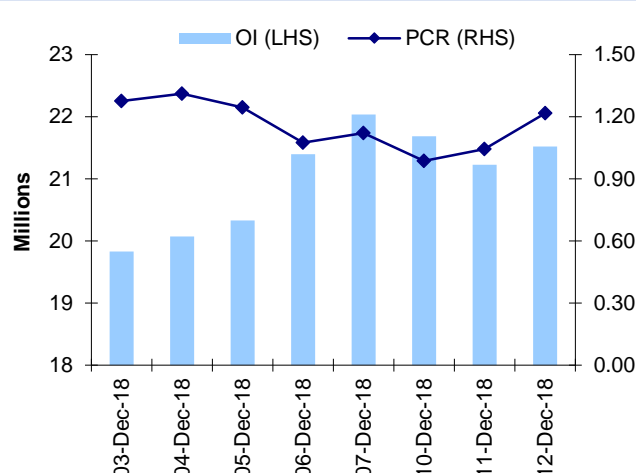
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 352,830Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	40.3%	7,403,000	3.3%
GODREJIND	17.6%	1,813,500	-1.4%
CHOLAFIN	17.2%	822,500	4.2%
IGL	16.0%	6,374,500	0.8%
DRREDDY	14.2%	3,637,000	-4.8%
ORIENTBANK	12.1%	11,994,000	6.2%
REPCOHOME	11.8%	1,692,900	0.9%
IBULHSGFIN	10.8%	20,879,500	6.0%
BERGEPAIN	10.2%	2,092,200	2.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	-14.5%	2,154,000	5.5%
HEXAWARE	-8.2%	3,096,000	-0.6%
BALKRISIND	-7.3%	2,392,000	4.6%
BANKINDIA	-7.0%	24,714,000	7.7%
IDEA	-7.0%	131,593,000	1.2%
TATAGLOBAL	-6.2%	10,662,750	5.0%
BANKBARODA	-5.5%	59,176,000	4.0%
RCOM	-5.2%	70,112,000	1.6%
TATAELXSI	-4.9%	1,218,400	2.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	12,605,431	138,598	1,111
YESBANK	71,832,334	133,089	187
DRREDDY	3,413,128	88,609	2,586
ICICIBANK	24,740,214	85,976	350
KOTAKBANK	6,563,999	81,470	1,237
SUNPHARMA	16,244,450	69,726	431
SBIN	21,765,939	61,877	285
HDFCBANK	2,842,622	59,081	2,085
MARUTI	643,037	47,941	7,472

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	26.1	7,510	238,650
M&M	800	CE	3.7	752	1,146,000
TATAMOTORS	180	CE	1.2	164	4,840,500
BHEL	75	CE	0.4	67	4,147,500
TATAMOTORS	200	CE	0.4	164	4,752,000
IDEA	40	CE	0.4	35	10,339,000
SUNPHARMA	500	CE	1.9	432	4,043,600
HINDALCO	250	CE	0.6	222	2,233,000
KOTAKBANK	1,300	CE	20.3	1,243	775,200
HINDALCO	230	CE	3.4	222	2,072,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,000	PE	14.7	3,273	108,800
HEROMOTOCO	3,100	PE	27.0	3,273	108,200
SBIN	270	PE	2.5	287	6,222,000
HEROMOTOCO	3,200	PE	51.6	3,273	94,800
BAJAJ-AUTO	3,000	PE	156.8	2,861	110,500
AXISBANK	600	PE	7.7	621	1,701,600
MARUTI	7,000	PE	26.5	7,510	88,650
ITC	260	PE	0.4	277	3,194,400
INFY	620	PE	2.9	682	1,698,000
KOTAKBANK	1,100	PE	5.0	1,243	482,400

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	85	CE	168,000	2000%	3.2
ORIENTBANK	92	CE	108,000	260%	3.4
MARICO	380	CE	174,200	205%	4.2
TVSMOTOR	580	CE	298,000	198%	13.9
BEL	75	CE	217,800	175%	6.3
MARICO	370	CE	572,000	168%	8.5
DRREDDY	2,700	CE	160,500	156%	44.6
ORIENTBANK	100	CE	720,000	150%	1.5
HINDUNILVR	1,940	CE	127,800	145%	6.1
PFC	87	CE	690,000	145%	2.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HEROMOTOCO	3,100	PE	108,200	7629%	27.0
INFIBEAM	27	PE	204,000	5000%	0.7
IDFCBANK	31	PE	517,000	2250%	0.7
EQUITAS	107	PE	316,000	1875%	1.1
DISHTV	36	PE	320,000	567%	0.8
SREINFRA	22	PE	329,000	327%	0.2
PFC	72	PE	240,000	300%	0.4
YESBANK	185	PE	715,750	275%	12.3
MARICO	360	PE	109,200	250%	2.8
HEROMOTOCO	3,000	PE	108,800	246%	14.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,120	CE	11,104	25.0
RELIANCE	1,100	CE	9,502	35.4
RELIANCE	1,140	CE	9,385	17.0
YESBANK	200	CE	7,441	8.3
YESBANK	190	CE	6,910	12.3
RELIANCE	1,160	CE	6,752	10.9
TATAMOTORS	170	CE	6,138	3.1
TATAMOTORS	165	CE	4,582	4.9
TATAMOTORS	180	CE	4,575	1.2
RELIANCE	1,200	CE	4,433	4.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,060	PE	5,204	7.7
RELIANCE	1,080	PE	4,870	12.2
RELIANCE	1,100	PE	3,847	18.9
YESBANK	180	PE	3,586	10.1
YESBANK	170	PE	3,381	6.3
RELIANCE	1,040	PE	3,340	5.0
TATAMOTORS	160	PE	3,173	3.3
DRREDDY	2,500	PE	2,634	46.1
RELIANCE	1,020	PE	2,587	3.4
YESBANK	160	PE	2,492	3.8

## 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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