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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	10,825	21,558,225	6,855,100	33.95	1.27	10500
PREVIOUS	10,784	21,523,050	7,624,750	46.65	1.22	
% CHANGE	0.38%	0.16%	-10.09%	-	-	

OUTLOOK

Nifty

- Nifty continued its uptrend as it crossed 10800 levels.
- Nifty added 53 points to close at 10791.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10800PE and Reduction in 10700CE.
- PCR OI stands at 1.27 compared to 1.22 in the previous trading session.
- Nifty to trade with a support of 10500.

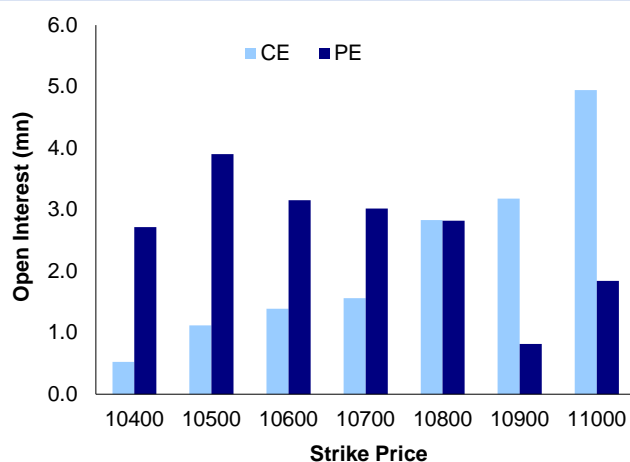
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

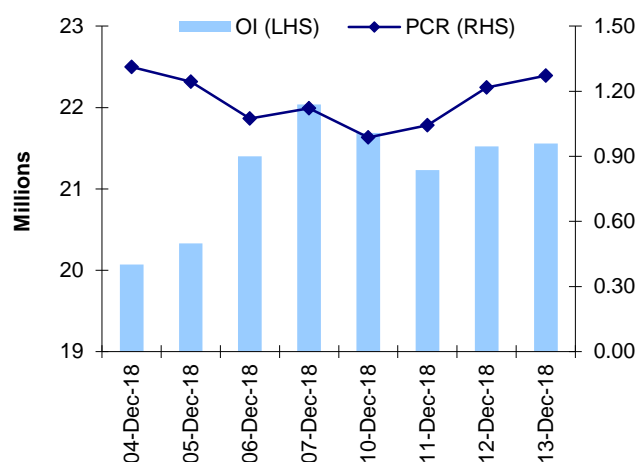
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 331,492Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	15.3%	8,565,000	18.0%
CHOLAFIN	13.6%	934,000	-0.1%
GODREJIND	10.1%	1,996,500	0.3%
BERGEPAIN	8.9%	2,279,200	-0.7%
CONCOR	8.5%	3,363,750	-0.7%
WIPRO	7.7%	29,364,000	2.6%
TORNTPHARM	7.6%	348,500	1.3%
M&MFIN	7.4%	11,336,250	3.3%
ASIANPAINT	7.3%	4,662,000	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANKINDIA	-8.9%	22,512,000	0.9%
L&TFH	-8.4%	17,050,500	0.9%
ACC	-7.3%	1,392,400	1.1%
INDIANB	-6.6%	4,176,000	5.1%
ESCORTS	-6.4%	4,457,200	0.4%
HINDPETRO	-5.5%	18,380,250	2.7%
CEATLTD	-5.3%	777,350	-1.1%
VGUARD	-4.9%	3,411,000	-1.0%
PFC	-4.5%	44,988,000	1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	108,920,029	200,643	175
RELIANCE	9,297,518	103,283	1,107
TCS	3,748,429	74,802	1,983
SUNPHARMA	16,853,821	71,372	422
SBIN	24,097,152	69,971	289
ICICIBANK	19,129,928	67,199	350
MARUTI	881,204	67,172	7,671
HDFC	2,778,618	54,014	1,942
KOTAKBANK	4,227,732	52,837	1,264

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	44.2	7,690	193,500
IDEA	40	CE	0.3	35	10,780,000
BHEL	75	CE	0.3	67	4,365,000
TATAMOTORS	200	CE	0.4	167	4,689,000
TATAMOTORS	180	CE	1.2	167	4,567,500
M&M	800	CE	3.9	760	1,045,000
SUNPHARMA	500	CE	1.3	423	4,035,900
HINDALCO	250	CE	0.6	221	2,201,500
SBIN	300	CE	3.4	289	5,391,000
KOTAKBANK	1,300	CE	24.8	1,267	754,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,200	PE	34.5	3,327	160,400
HEROMOTOCO	3,000	PE	10.0	3,327	131,800
HEROMOTOCO	3,100	PE	18.0	3,327	130,200
SBIN	270	PE	1.4	289	3,948,000
BAJAJ-AUTO	3,000	PE	163.4	2,848	110,750
SBIN	280	PE	3.7	289	3,927,000
LUPIN	800	PE	7.7	851	392,000
AXISBANK	600	PE	6.8	621	1,714,800
ITC	260	PE	0.4	276	3,559,200
MARUTI	7,000	PE	14.1	7,690	90,225

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KPIT	215	CE	108,000	700%	8.3
UJJIVAN	270	CE	174,400	506%	2.7
UJJIVAN	260	CE	305,600	497%	4.9
RAYMOND	900	CE	125,600	461%	15.5
RELINFRA	290	CE	132,600	278%	12.6
INDIANB	250	CE	144,000	243%	5.2
ALBK	48	CE	462,000	180%	1.5
UJJIVAN	250	CE	355,200	161%	8.3
IDBI	67	CE	1,270,000	159%	0.2
ALBK	49	CE	187,000	143%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KTKBANK	87	PE	301,500	6600%	2.1
ENGINEERSIN	102	PE	140,000	3900%	0.7
MANAPPURAM	76	PE	492,000	2633%	0.9
PCJEWELLER	75	PE	453,000	1788%	4.0
IDFC	33	PE	699,600	1667%	2.0
INFY	590	PE	244,800	827%	1.2
MANAPPURAM	64	PE	108,000	800%	2.5
DISHTV	29	PE	568,000	689%	1.9
IDBI	65	PE	140,000	600%	3.3
WIPRO	340	PE	148,800	589%	7.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	CE	11,572	3.9
RELIANCE	1,140	CE	9,001	14.5
YESBANK	190	CE	8,444	6.1
RELIANCE	1,120	CE	7,926	21.8
RELIANCE	1,160	CE	7,160	9.3
YESBANK	220	CE	6,159	1.5
MARUTI	7,800	CE	6,069	99.2
MARUTI	8,000	CE	6,065	44.2
YESBANK	210	CE	5,895	2.3
SBIN	300	CE	5,667	3.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	170	PE	6,638	9.8
RELIANCE	1,100	PE	6,321	19.8
RELIANCE	1,080	PE	6,096	13.0
YESBANK	180	PE	6,058	14.7
YESBANK	160	PE	5,166	6.0
RELIANCE	1,060	PE	4,723	8.3
SBIN	280	PE	3,581	3.7
YESBANK	150	PE	3,398	3.7
SBIN	270	PE	3,268	1.4
MARUTI	7,400	PE	2,711	51.7

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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