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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	10,770	24,777,225	5,032,950	32.8	1.09	10500
PREVIOUS	10,828	24,580,275	6,224,100	33.6	1.13	
% CHANGE	-0.53%	0.80%	-19.14%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and traded lower throughout the trading session
- Nifty lost 57 points to close at 10737.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10900CE and in 10600PE.
- PCR OI stands at 1.09 compared to 1.13 in the previous trading session
- Nifty to trade with a support of 10500.

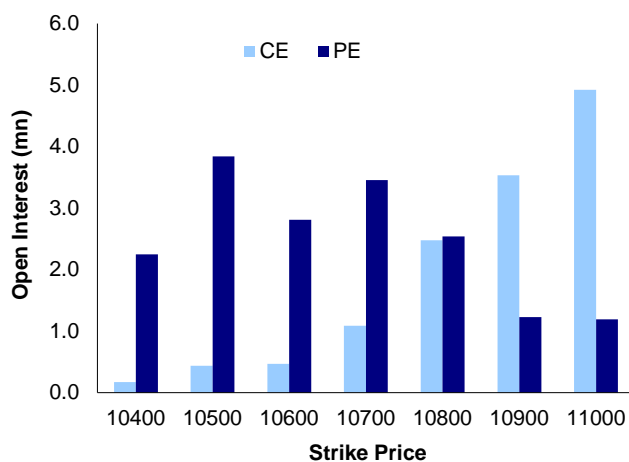
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

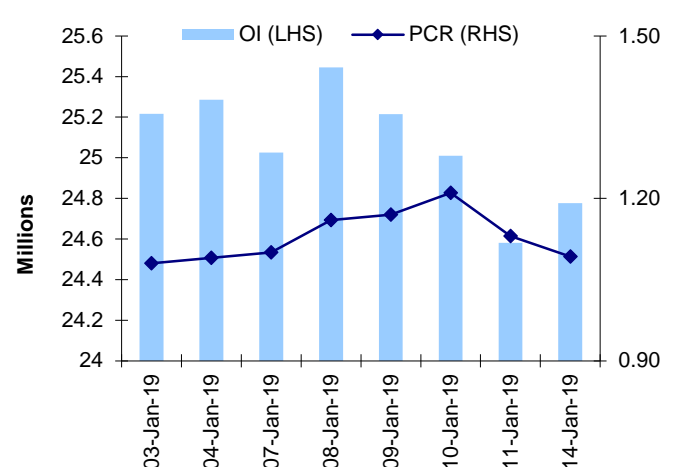
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide open interest is seen at 354,958Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KAJARIACER	24.6%	3,250,000	0.1%
NIITTECH	21.3%	1,838,250	2.2%
STAR	16.2%	4,748,700	8.2%
CASTROLIND	16.2%	7,541,200	4.3%
ARVIND	10.8%	8,032,000	-2.6%
L&TFH	8.5%	23,494,500	-3.7%
ASIANPAINT	8.2%	6,514,200	-1.1%
GAIL	7.6%	13,407,009	-4.0%
DCBBANK	6.9%	4,365,000	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JETAIRWAYS	-13.5%	5,678,200	16.1%
REPCOHOME	-10.1%	1,102,200	-2.6%
RAMCOCEM	-9.2%	522,400	-0.4%
INFY	-8.4%	35,625,600	2.7%
TORNTPOWER	-8.1%	2,517,000	1.1%
ESCORTS	-7.9%	3,634,400	-0.1%
TATAELXSI	-7.2%	1,559,600	0.7%
CESC	-7.0%	1,553,200	0.2%
AMARAJABAT	-6.8%	867,300	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	98,089,778	189,271	195
TCS	3,615,370	65,699	1,813
ICICIBANK	14,844,029	55,572	373
PRAJIND	29,058,980	45,830	153
AXISBANK	6,856,244	45,073	659
RELIANCE	4,111,782	44,964	1,097
HDFC	2,167,796	42,550	1,969
LT	3,080,984	41,231	1,334
TATAMOTORS	18,935,120	34,220	182

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	54.1	20,535	65,300
EICHERMOT	22,000	CE	133.7	20,535	50,075
TCS	2,000	CE	3.8	1,820	1,816,500
TCS	1,900	CE	12.1	1,820	1,720,000
INDUSINDBK	1,600	CE	5.8	1,493	1,059,900
EICHERMOT	24,000	CE	29.2	20,535	42,125
HEROMOTOCO	3,200	CE	5.3	2,883	176,400
MARUTI	8,000	CE	18.7	7,434	211,050
TATAMOTORS	190	CE	2.9	183	5,388,000
TATASTEEL	500	CE	4.2	474	3,425,969

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	6.2	1,820	1,167,500
TCS	1,800	PE	27.5	1,820	1,090,750
HINDALCO	210	PE	7.7	207	2,933,000
ICICIBANK	350	PE	1.9	375	6,242,500
TATAMOTORS	170	PE	1.7	183	2,802,000
ICICIBANK	340	PE	1.1	375	3,938,000
INFY	650	PE	2.8	700	1,513,200
MARUTI	7,000	PE	34.7	7,434	87,750
HEROMOTOCO	2,800	PE	31.2	2,883	62,000
ITC	260	PE	0.1	295	2,685,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	330	CE	392,049	1738%	7.1
TCS	1,820	CE	138,500	1321%	36.6
INDUSINDBK	1,500	CE	214,200	1090%	28.8
LT	1,360	CE	182,625	576%	19.3
JINDALSTEL	145	CE	191,250	467%	6.6
GAIL	340	CE	810,768	407%	3.9
INDUSINDBK	1,520	CE	146,700	318%	20.7
FEDERALBNK	92	CE	518,000	311%	2.9
INDIACEM	87	CE	220,500	206%	2.4
FEDERALBNK	90	CE	952,000	196%	4.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	295	PE	132,000	1275%	2.8
GAIL	300	PE	176,022	560%	1.5
GAIL	310	PE	192,024	500%	3.0
WIPRO	290	PE	374,400	438%	1.8
INFY	690	PE	380,400	380%	10.4
INFY	700	PE	625,200	334%	14.7
KTKBANK	120	PE	178,600	280%	3.6
KTKBANK	117	PE	150,400	220%	2.4
FEDERALBNK	77	PE	140,000	186%	0.3
SAIL	40	PE	192,000	167%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	CE	11,623	9.7
TCS	1,900	CE	7,900	12.1
INFY	700	CE	7,231	14.8
YESBANK	210	CE	6,267	6.0
YESBANK	190	CE	6,101	14.6
INFY	720	CE	5,815	7.3
TATAMOTORS	200	CE	5,472	1.1
TATAMOTORS	190	CE	4,943	2.9
RELIANCE	1,120	CE	4,853	21.0
RELIANCE	1,100	CE	4,617	29.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	180	PE	6,800	4.9
INFY	680	PE	5,213	7.2
YESBANK	190	PE	4,649	8.3
RELIANCE	1,080	PE	4,569	21.2
TCS	1,800	PE	4,236	27.5
RELIANCE	1,060	PE	3,997	14.3
INFY	700	PE	3,477	14.7
INFY	670	PE	3,084	5.2
YESBANK	170	PE	2,894	2.5
INFY	650	PE	2,853	2.8

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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