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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	10,928	25,516,725	7,347,200	42.4	1.29	10500
PREVIOUS	10,770	24,777,225	5,032,950	32.8	1.09	
% CHANGE	1.47%	2.98%	45.98%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the trading session.
- Nifty added 149 points to close at 10886.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10800CE and Reduction in 11000CE.
- PCR OI stands at 1.29 compared to 1.09 in the previous trading session
- Nifty to trade with a support of 10500.

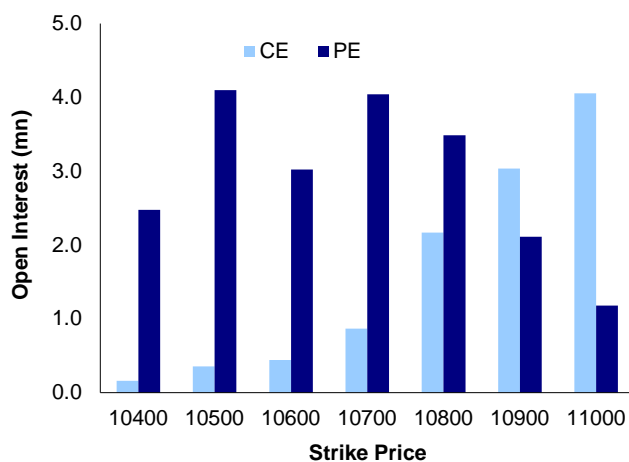
NIFTY LEVELS

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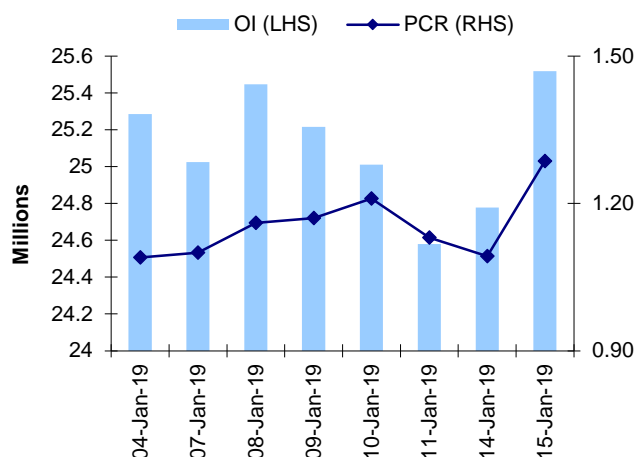
Stocks

- Sector: - IT stocks traded positive.
- Market wide open interest is seen at 363,024Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DCBBANK	21.0%	5,283,000	1.6%
GODFRYPHLP	13.4%	662,900	7.1%
COLPAL	11.1%	1,482,600	1.4%
AJANTPHARM	11.0%	626,500	-1.2%
CEATLTD	9.7%	1,052,800	-1.8%
HEXAWARE	9.3%	3,010,500	1.1%
EQUITAS	8.8%	10,800,000	5.3%
GODREJIND	8.6%	1,642,500	0.3%
ZEEL	8.1%	17,121,000	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	-12.3%	2,208,000	2.9%
STAR	-9.5%	4,297,700	-1.1%
PIDILITIND	-7.6%	2,330,000	3.0%
HDFC	-7.4%	24,329,500	1.2%
TCS	-7.4%	12,889,500	3.0%
POWERGRID	-6.9%	22,092,000	0.0%
INFY	-6.2%	33,411,600	3.5%
EXIDEIND	-6.1%	4,480,000	2.3%
TATAELXSI	-5.7%	1,470,000	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	82,308,056	166,547	203
TCS	7,711,653	143,248	1,868
RELIANCE	10,062,875	113,185	1,130
WIPRO	15,070,795	49,153	330
ICICIBANK	12,960,779	48,306	373
HDFC	2,111,042	41,847	1,992
LT	3,079,248	41,206	1,341
MARUTI	491,196	36,256	7,355
AXISBANK	5,467,484	36,110	661

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	52.5	20,712	66,925
EICHERMOT	22,000	CE	140.7	20,712	46,100
TCS	2,000	CE	5.8	1,870	1,533,250
EICHERMOT	24,000	CE	26.2	20,712	40,875
INDUSINDBK	1,600	CE	5.3	1,504	1,033,200
HEROMOTOCO	3,200	CE	6.2	2,927	174,000
TCS	1,900	CE	23.2	1,870	1,199,000
MARUTI	8,000	CE	16.9	7,382	214,950
M&M	800	CE	1.6	731	1,379,000
TATASTEEL	500	CE	4.8	478	3,377,163

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	3.5	1,870	1,131,750
TCS	1,800	PE	12.7	1,870	1,043,500
HINDALCO	210	PE	5.6	210	2,842,000
ICICIBANK	350	PE	1.8	375	6,470,750
TATAMOTORS	170	PE	1.2	186	3,172,000
INFY	650	PE	1.1	727	1,473,600
ICICIBANK	340	PE	1.0	375	3,954,500
INFY	700	PE	4.9	727	1,365,600
TECHM	680	PE	5.5	709	459,600
MARUTI	7,000	PE	39.8	7,382	89,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CASTROLIND	180	CE	187,000	5400%	1.1
CASTROLIND	175	CE	163,200	4700%	2.0
CASTROLIND	170	CE	360,400	430%	3.6
DISHTV	37	CE	296,000	429%	1.1
DISHTV	38	CE	752,000	327%	0.7
DCBBANK	195	CE	103,500	229%	2.3
YESBANK	205	CE	2,737,000	218%	9.7
ZEEL	490	CE	484,900	208%	4.1
TV18BRDCST	43	CE	195,000	200%	0.3
DCBBANK	190	CE	567,000	193%	3.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CASTROLIND	160	PE	289,000	4150%	1.6
CASTROLIND	165	PE	122,400	3500%	3.0
INFY	730	PE	148,800	1671%	15.0
INFY	720	PE	668,400	1328%	10.6
YESBANK	205	PE	470,750	797%	10.9
INFY	710	PE	393,600	583%	7.3
CASTROLIND	155	PE	217,600	300%	0.6
TV18BRDCST	38	PE	780,000	300%	0.7
PETRONET	215	PE	105,000	289%	3.9
WIPRO	325	PE	156,000	242%	7.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	13,654	25.0
TCS	1,900	CE	11,666	23.2
RELIANCE	1,120	CE	10,950	35.5
RELIANCE	1,160	CE	10,162	16.7
YESBANK	200	CE	9,020	12.2
RELIANCE	1,180	CE	7,058	10.8
YESBANK	210	CE	6,793	7.5
INFY	720	CE	6,075	17.2
TCS	2,000	CE	5,389	5.8
RELIANCE	1,200	CE	5,134	6.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	8,326	13.1
RELIANCE	1,080	PE	6,069	8.3
RELIANCE	1,120	PE	5,790	20.1
TCS	1,800	PE	4,979	12.7
YESBANK	200	PE	4,526	8.4
YESBANK	190	PE	4,421	4.7
INFY	700	PE	4,126	4.9
RELIANCE	1,060	PE	4,074	5.0
INFY	680	PE	3,087	2.4
YESBANK	180	PE	2,672	2.6

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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