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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	10,687	24,242,250	6,364,350	5.25	1.56	10000
PREVIOUS	10,631	23,674,650	5,909,900	14.55	1.49	
% CHANGE	0.53%	2.40%	7.69%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained in a volatile trading session.
- Nifty added 65 points to close at 10682.
- OI concentration is seen at 10800CE and 10000PE.
- Activity witnessed in 10600 strike.
- PCR OI stands at 1.56 compared to 1.49 in the previous trading session.
- Nifty to trade with a support of 10000.

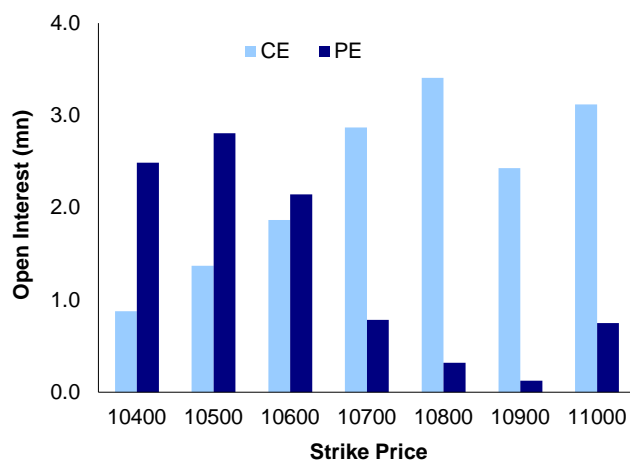
NIFTY LEVELS

10278 10389 10481 10566 10660 10756

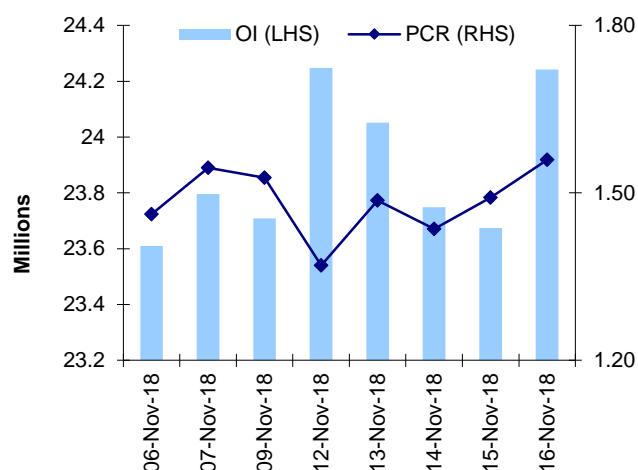
Stocks

- **Sector:-** Telecom stocks traded positive.
- Market wide open interest is seen at 347,951Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SREINFRA	21.9%	13,629,000	1.2%
AJANTPHARM	20.5%	734,500	3.3%
TATAELXSI	15.3%	1,632,800	-3.5%
CANBK	12.2%	11,492,000	3.1%
SIEMENS	10.7%	1,977,500	5.2%
REPCOHOME	10.4%	591,300	-2.5%
IBULHSGFIN	9.3%	18,779,000	-4.8%
ARVIND	8.9%	8,308,000	2.6%
NMDC	8.8%	19,290,000	-6.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	-25.9%	1,905,400	-3.8%
CESC	-11.0%	1,727,550	0.5%
DIVISLAB	-7.9%	2,731,600	1.8%
NESTLEIND	-7.5%	302,850	2.1%
MRPL	-7.4%	3,798,000	-0.6%
CIPLA	-7.2%	9,775,000	2.2%
UJJIVAN	-7.0%	4,270,400	-1.8%
JETAIRWAYS	-6.7%	4,804,800	8.0%
DABUR	-6.6%	13,347,500	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	88,101,871	169,602	191
RELIANCE	11,031,889	123,740	1,127
ICICIBANK	29,972,926	110,955	368
HDFCBANK	3,953,304	79,153	2,004
AXISBANK	12,204,545	76,300	620
BHARTIARTL	22,573,096	73,142	333
SBIN	24,805,910	71,425	291
MARUTI	806,420	59,860	7,341
HDFC	2,925,841	54,973	1,889

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.2	67	5,730,000
BHEL	75	CE	0.3	67	5,490,000
BHEL	70	CE	0.8	67	5,295,000
TATAMOTORS	200	CE	1.2	180	5,533,500
HINDALCO	250	CE	0.8	230	3,101,000
COALINDIA	270	CE	2.4	263	2,013,000
CIPLA	600	CE	1.2	532	814,000
TATASTEEL	600	CE	5.0	575	2,860,456
MARUTI	7,500	CE	94.4	7,357	175,725
MARUTI	8,000	CE	14.6	7,357	166,575

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.7	619	1,918,800
ICICIBANK	340	PE	1.3	367	4,798,750
BPCL	300	PE	3.5	321	534,600
SBIN	280	PE	3.4	291	4,602,000
COALINDIA	250	PE	0.9	263	985,600
BHEL	65	PE	1.1	67	2,055,000
MARUTI	7,000	PE	43.9	7,357	87,525
CIPLA	500	PE	3.6	532	362,000
AXISBANK	600	PE	8.2	619	1,170,000
BHEL	67	PE	2.3	67	1,785,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ALBK	43	CE	506,000	4500%	2.2
ENGINEERSIN	132	CE	143,500	4000%	1.4
YESBANK	195	CE	696,500	651%	10.7
IDFC	42	CE	1,227,600	564%	0.5
IDFC	50	CE	488,400	429%	0.1
IDEA	52	CE	231,000	371%	0.4
SREINFRA	45	CE	441,000	294%	0.3
ORIENTBANK	100	CE	360,000	253%	2.6
HINDZINC	275	CE	163,200	240%	3.1
YESBANK	200	CE	5,178,250	237%	8.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	330	PE	244,800	1700%	10.3
GRANULES	87	PE	175,000	1650%	2.5
TV18BRDCST	32	PE	544,000	1500%	0.2
BHARTIARTL	320	PE	527,000	1048%	6.7
NMDC	90	PE	276,000	820%	1.0
IDEA	42	PE	1,169,000	779%	1.9
RPOWER	26	PE	559,000	760%	0.2
BHARTIARTL	310	PE	533,800	583%	4.3
MOTHERSUMI	136	PE	160,800	272%	1.9
MOTHERSUMI	120	PE	280,800	208%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	15,869	17.4
RELIANCE	1,120	CE	13,631	26.7
YESBANK	200	CE	10,169	8.8
RELIANCE	1,100	CE	9,593	39.0
RELIANCE	1,160	CE	9,353	10.6
HDFCBANK	2,000	CE	6,924	25.9
YESBANK	210	CE	6,827	5.4
IDEA	45	CE	6,651	1.5
MARUTI	7,500	CE	5,905	94.4
TATASTEEL	600	CE	5,289	5.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	9,429	12.2
YESBANK	190	PE	8,409	11.4
RELIANCE	1,080	PE	7,095	7.2
YESBANK	180	PE	6,896	7.2
RELIANCE	1,060	PE	5,084	4.4
YESBANK	170	PE	4,559	4.3
RELIANCE	1,120	PE	4,433	19.5
YESBANK	200	PE	4,283	16.9
MARUTI	7,300	PE	3,664	127.0
TATASTEEL	580	PE	3,351	15.5

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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