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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	10,768	24,769,350	5,068,050	5.15	1.67	10250
PREVIOUS	10,687	24,242,250	6,364,350	5.25	1.56	
% CHANGE	0.76%	2.17%	-20.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the trading session.
- Nifty added 81 points to close at 10763.
- OI concentration is seen at 10800CE and 10000PE.
- Addition witnessed in 11000CE and 10700PE.
- PCR OI stands at 1.67 compared to 1.56 in the previous trading session.
- Nifty to trade with a support of 10250.

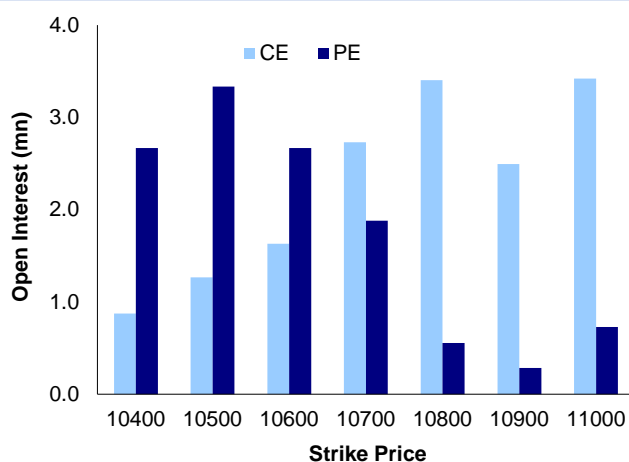
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

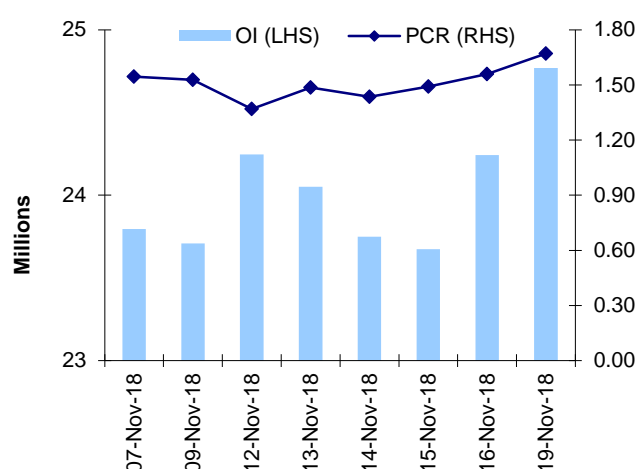
Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is seen at 360,625Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JETAIRWAYS	26.2%	6,063,600	-6.9%
ACC	18.0%	1,057,200	0.0%
SIEMENS	14.9%	2,271,500	-4.1%
OIL	12.2%	3,477,177	0.8%
APOLLOHOSP	8.8%	1,461,500	-0.7%
INFIBEAM	8.6%	12,928,000	2.9%
FEDERALBNK	7.6%	44,423,500	1.7%
HINDZINC	7.4%	6,246,400	-0.2%
CHENNPETRO	7.1%	1,135,500	-0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANKINDIA	-9.7%	23,418,000	-0.8%
CESC	-9.6%	1,562,000	-0.1%
SREINFRA	-8.9%	12,418,000	-2.0%
CHOLAFIN	-8.9%	647,500	-0.6%
UBL	-8.5%	1,974,000	0.2%
JUSTDIAL	-8.4%	1,745,800	0.4%
NATIONALUM	-7.5%	28,040,000	2.7%
DABUR	-6.9%	12,422,500	3.2%
RELINFRA	-6.8%	6,680,700	7.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	64,329,717	129,975	205
RELIANCE	7,308,981	83,531	1,150
HDFCBANK	3,071,607	61,883	2,014
ICICIBANK	16,002,154	58,195	362
AXISBANK	9,046,876	55,487	616
HDFC	2,675,368	50,613	1,899
ITC	16,720,100	47,031	285
MARUTI	577,408	42,480	7,412
SBIN	13,799,970	39,858	288

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.1	68	5,445,000
BHEL	75	CE	0.4	68	5,325,000
BHEL	70	CE	1.0	68	5,160,000
TATAMOTORS	200	CE	1.3	185	5,524,500
COALINDIA	270	CE	2.4	264	1,953,600
HINDALCO	250	CE	1.2	235	2,905,000
MARUTI	7,500	CE	108.0	7,426	174,150
SBIN	300	CE	3.4	288	7,356,000
CIPLA	600	CE	0.9	530	771,000
TATASTEEL	600	CE	5.7	583	2,558,071

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.7	617	1,902,000
BPCL	300	PE	2.7	323	550,800
SBIN	280	PE	4.1	288	4,599,000
ICICIBANK	340	PE	1.5	363	4,232,250
COALINDIA	250	PE	0.7	264	981,200
MARUTI	7,000	PE	27.9	7,426	93,825
AXISBANK	600	PE	8.8	617	1,352,400
BHEL	65	PE	0.7	68	2,002,500
BHEL	67	PE	1.7	68	1,807,500
CIPLA	500	PE	3.2	530	357,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	480	CE	303,600	2008%	0.9
HCC	17	CE	324,000	1700%	0.2
JETAIRWAYS	330	CE	156,000	1200%	17.9
MRPL	102	CE	112,500	733%	1.2
IDEA	48	CE	378,000	440%	0.5
JETAIRWAYS	360	CE	176,400	425%	9.3
GAIL	340	CE	314,706	413%	6.5
JETAIRWAYS	400	CE	334,800	398%	4.1
NMDC	100	CE	168,000	300%	3.9
GAIL	330	CE	114,681	291%	11.5
JETAIRWAYS	340	CE	258,000	291%	14.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	100	PE	171,600	4666.7%	0.3
JETAIRWAYS	150	PE	562,800	1854.2%	0.9
IFCI	12	PE	800,000	1500.0%	0.1
TATAPOWER	71	PE	486,000	1250.0%	0.4
MRPL	77	PE	234,000	1200.0%	2.8
JETAIRWAYS	280	PE	256,800	1026.3%	9.4
HCC	12	PE	792,000	1000.0%	0.1
MANAPPURAM	74	PE	108,000	800.0%	1.4
JETAIRWAYS	300	PE	556,800	759.3%	15.3
DISHTV	33	PE	776,000	470.6%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	12,446	26.5
RELIANCE	1,160	CE	12,116	16.7
YESBANK	210	CE	8,511	8.6
YESBANK	200	CE	8,158	13.3
RELIANCE	1,180	CE	7,664	9.7
MARUTI	7,500	CE	6,711	108.0
RELIANCE	1,200	CE	6,189	5.2
TATAMOTORS	190	CE	6,047	3.3
YESBANK	220	CE	5,811	5.2
ASHOKLEY	115	CE	5,345	1.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	6,570	6.2
YESBANK	200	PE	6,235	7.9
RELIANCE	1,120	PE	5,985	10.2
RELIANCE	1,080	PE	4,057	3.8
RELIANCE	1,140	PE	3,900	16.9
YESBANK	190	PE	3,869	4.6
MARUTI	7,300	PE	3,131	89.9
YESBANK	180	PE	3,069	2.8
TATAMOTORS	180	PE	2,965	3.5
AXISBANK	600	PE	2,699	8.8

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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