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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	10,303	19,529,550	9,747,100	0.2	0.78	10200
PREVIOUS	10,444	20,314,500	9,211,050	-9.05	0.85	
% CHANGE	-1.35%	-3.86%	5.82%	-	-	

OUTLOOK

Nifty

- Nifty continued to trade lower after a gap-down opening.
- Nifty lost 149 points to close at 10303.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10400 strike.
- PCR OI stands at 0.78 compared to 0.85 in the previous trading session.
- Nifty to trade with a support of 10200.

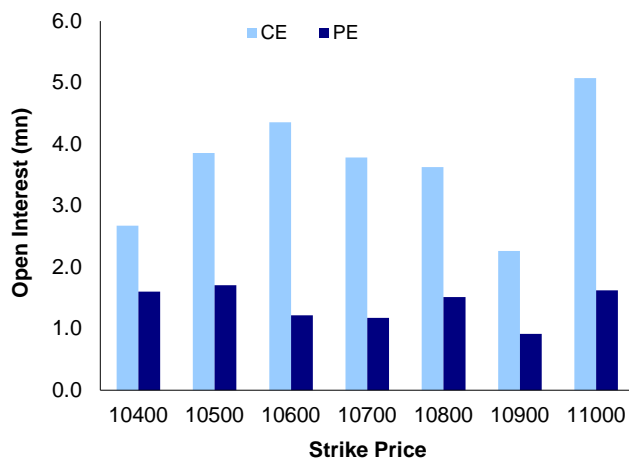
NIFTY LEVELS

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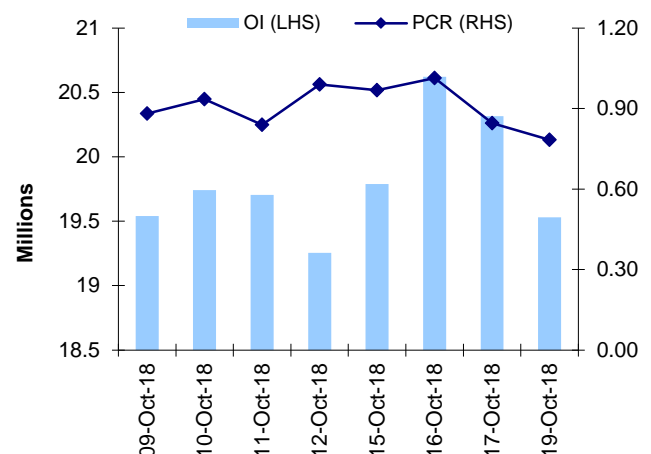
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 371,629Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
REPCOHOME	27.6%	706,500	-8.1%
TORNTPOWER	16.3%	1,845,000	0.6%
MINDTREE	15.0%	5,119,200	-16.8%
RBLBANK	9.6%	5,869,200	-5.9%
ACC	8.8%	1,220,400	-7.5%
PEL	8.1%	3,542,460	-9.8%
INDUSINDBK	7.1%	7,605,300	-1.7%
HAVELLS	4.9%	4,847,000	1.7%
UNIONBANK	4.9%	35,910,000	-3.50025

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-18.2%	1,605,000	3.9%
JETAIRWAYS	-14.7%	5,680,800	6.1%
UBL	-13.3%	1,159,200	-2.0%
ADANIPOWER	-12.3%	96,820,000	-3.0%
ADANIENT	-12.2%	19,864,000	4.3%
AJANTPHARM	-11.4%	517,000	0.1%
PVR	-10.7%	914,400	-1.8%
AMBUJACEM	-9.9%	11,665,000	-4.6%
HINDZINC	-9.1%	6,172,800	6.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	25,421,229	277,613	1,101
YESBANK	50,336,402	110,399	218
HDFC	5,363,667	91,064	1,660
SBIN	28,474,307	74,220	261
AXISBANK	12,664,549	71,736	563
TCS	3,428,776	65,043	1,913
MARUTI	903,940	61,548	6,756
ICICIBANK	18,322,589	58,014	315
HDFCBANK	2,466,837	48,567	1,968

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,600	CE	1.8	1,414	204,000
ACC	1,500	CE	6.0	1,414	170,400
TCS	2,100	CE	1.7	1,914	1,143,500
TCS	2,200	CE	1.2	1,914	1,089,500
HEROMOTOCO	3,000	CE	4.0	2,716	196,200
TCS	2,000	CE	5.2	1,914	919,000
RELIANCE	1,200	CE	2.1	1,102	4,391,000
LT	1,300	CE	1.0	1,209	945,750
HINDALCO	240	CE	1.2	227	2,831,500
TATAMOTORS	200	CE	0.4	175	4,797,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	21.5	1,914	622,000
HDFCBANK	1,900	PE	9.5	1,969	617,000
ACC	1,400	PE	22.6	1,414	66,000
AMBUJACEM	200	PE	2.3	209	542,500
TCS	1,800	PE	3.4	1,914	390,000
BHEL	70	PE	0.8	73	1,252,500
RELIANCE	1,000	PE	1.9	1,102	1,484,000
LT	1,200	PE	11.9	1,209	352,500
HINDALCO	220	PE	2.8	227	987,000
HEROMOTOCO	2,600	PE	11.7	2,716	49,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	700	CE	335,000	33400%	27.6
MINDTREE	900	CE	390,000	10733%	6.4
IBULHSGFIN	760	CE	191,000	9450%	12.4
IBULHSGFIN	740	CE	187,000	6133%	16.6
MINDTREE	920	CE	109,200	4450%	4.3
IBULHSGFIN	720	CE	119,000	3867%	21.7
MINDTREE	940	CE	164,400	1857%	2.9
TATAPOWER	72	CE	1,098,000	1425%	0.9
NCC	65	CE	112,000	1300%	3.3
ADANIANT	190	CE	436,000	1263%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	900	PE	137,200	600%	4.5
SREINFRA	20	PE	140,000	567%	0.5
DISHTV	42	PE	248,000	343%	0.4
MINDTREE	800	PE	138,000	326%	25.8
DISHTV	45	PE	1,392,000	255%	0.7
ADANIANT	100	PE	576,000	251%	0.2
MCDOWELL-N	520	PE	173,750	173%	9.4
UNIONBANK	57	PE	138,000	156%	0.4
SREINFRA	27	PE	140,000	150%	1.9
DLF	150	PE	1,260,000	134%	4.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	16,633	21.5
RELIANCE	1,120	CE	14,290	12.9
RELIANCE	1,140	CE	13,824	7.3
RELIANCE	1,200	CE	10,890	2.1
RELIANCE	1,160	CE	10,530	4.4
RELIANCE	1,180	CE	8,388	2.8
TATAMOTORS	190	CE	6,915	0.8
ICICIBANK	320	CE	5,630	4.3
YESBANK	230	CE	5,129	5.6
IBULHSGFIN	800	CE	4,737	7.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,080	PE	10,327	11.7
RELIANCE	1,060	PE	9,275	6.9
RELIANCE	1,100	PE	8,274	19.5
RELIANCE	1,040	PE	6,706	4.3
IBULHSGFIN	600	PE	6,548	29.2
YESBANK	220	PE	4,541	11.2
YESBANK	200	PE	4,058	4.3
IBULHSGFIN	700	PE	3,955	83.0
ICICIBANK	310	PE	3,868	4.4
RELIANCE	1,000	PE	3,814	1.9

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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