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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	10,869	24,341,400	5,437,250	19.6	1.11	<b>10500</b>
PREVIOUS	10,855	24,323,175	5,266,450	23.9	1.11	
% CHANGE	0.13%	0.07%	3.24%	-	-	

## OUTLOOK

### Nifty

- Nifty traded flat through the trading session.
- Nifty added 18 points to close at 10849.
- OI concentration is seen at 11000CE and 10800PE.
- Activity witnessed in 10800 strike.
- PCR OI stands at 1.11 compared to 1.11 in the previous trading session
- Nifty to trade with a support of 10500.

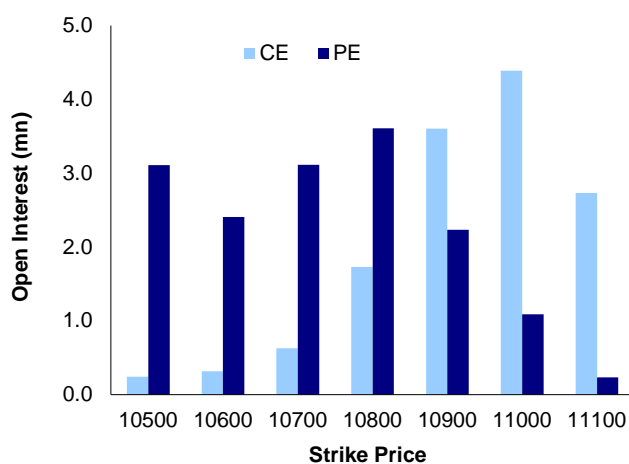
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

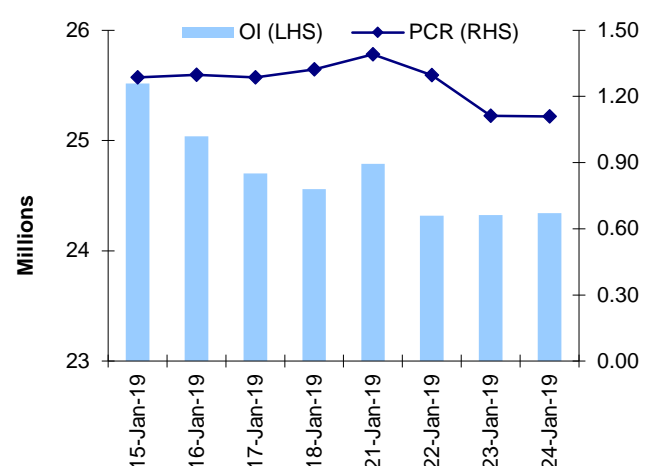
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 346,350Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KPIT	182.1%	1,955,250	-40.5%
EXIDEIND	12.3%	6,246,000	-3.3%
TVSMOTOR	9.2%	4,869,000	-1.8%
EQUITAS	7.7%	11,236,000	1.5%
M&MFIN	7.6%	11,587,500	-2.9%
TATAELXI	7.4%	1,582,000	-3.5%
APOLLOHOSP	7.1%	955,500	1.6%
JUBLFOOD	6.3%	4,521,500	0.5%
REPCOHOME	5.3%	871,200	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	-16.6%	24,140,000	-0.3%
UBL	-13.1%	1,535,800	0.2%
INDIGO	-11.6%	2,835,000	6.2%
AJANTPHARM	-8.8%	521,000	-0.1%
RAMCOCEM	-8.2%	570,400	-0.2%
GODFRYPHLP	-7.7%	514,500	0.3%
RELCAPITAL	-7.3%	11,467,500	1.7%
ADANIPOWER	-7.2%	65,860,000	0.7%
BERGEPAIN	-7.2%	5,383,400	0.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	127,603,904	268,566	215
RELIANCE	13,155,185	163,180	1,247
SUNPHARMA	18,446,490	78,672	423
ITC	28,026,449	78,628	279
ICICIBANK	17,521,254	63,961	365
HDFCBANK	2,527,893	53,332	2,102
AXISBANK	7,013,582	46,304	664
HDFC	2,194,496	42,932	1,971
TCS	1,962,927	37,174	1,902

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	22,000	CE	24.1	20,136	53,800
KOTAKBANK	1,240	CE	38.1	1,267	1,759,200
ITC	300	CE	0.4	279	9,816,000
ZEEL	480	CE	1.4	435	1,648,400
SBIN	300	CE	1.4	288	6,258,000
SBIN	310	CE	0.6	288	6,255,000
ITC	290	CE	0.9	279	6,837,600
EICHERMOT	23,000	CE	17.5	20,136	34,750
HEROMOTOCO	3,200	CE	2.4	2,795	163,000
ITC	310	CE	0.3	279	6,427,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1700	PE	1.7	1,904	1,063,500
KOTAKBANK	1240	PE	10.7	1,267	961,600
TCS	1800	PE	3.5	1,904	945,250
HINDALCO	210	PE	6.5	205	2,709,000
BPCL	300	PE	0.2	354	509,400
ICICIBANK	350	PE	2.8	366	5,304,750
RELIANCE	1200	PE	4.5	1,249	2,143,500
AXISBANK	600	PE	1.6	664	1,554,000
INFY	700	PE	1.2	734	1,345,200
TATAMOTORS	170	PE	1.5	176	2,656,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UJIVAN	315	CE	195,200	1933%	1.9
KPIT	190	CE	166,500	1750%	0.4
EXIDEIND	240	CE	232,000	452%	2.1
COALINDIA	225	CE	585,200	309%	2.6
ADANIANT	200	CE	208,000	271%	0.1
INDIGO	1,180	CE	175,200	270%	25.7
INFRADEL	275	CE	168,000	265%	2.5
HDFC	1,940	CE	126,500	247%	46.7
YESBANK	235	CE	658,000	242%	6.5
ASHOKLEY	85	CE	1,420,000	238%	1.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	225	PE	218,750	1983%	9.8
INDIGO	1,160	PE	166,200	1747%	20.6
PTC	82	PE	424,000	1667%	0.2
INDIGO	1,180	PE	108,000	1400%	28.5
YESBANK	215	PE	481,250	1347%	6.4
INDIGO	1,140	PE	138,600	904%	13.9
YESBANK	220	PE	1,237,250	515%	7.9
YESBANK	230	PE	547,750	459%	11.6
UJIVAN	300	PE	123,200	450%	9.7
INDIGO	1,120	PE	150,000	410%	10.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	29,036	13.5
RELIANCE	1,240	CE	22,589	23.1
RELIANCE	1,280	CE	18,793	7.2
YESBANK	220	CE	16,938	8.4
RELIANCE	1,300	CE	16,176	3.7
YESBANK	210	CE	14,118	11.5
YESBANK	200	CE	13,854	17.3
YESBANK	230	CE	12,403	6.7
ITC	290	CE	8,242	0.9
YESBANK	240	CE	7,216	4.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,220	PE	17,028	8.5
RELIANCE	1,200	PE	16,971	4.5
RELIANCE	1,240	PE	13,152	14.8
YESBANK	180	PE	10,047	0.95
YESBANK	200	PE	9,780	3.5
YESBANK	190	PE	9,261	2.55
RELIANCE	1,180	PE	6,312	2.55
MARUTI	7,000	PE	6,066	116.85
YESBANK	195	PE	4,798	3.55
SUNPHARMA	420	PE	4,596	6.55

## 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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