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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	10,175	21,378,825	8,212,550	50.55	1.35	10000
PREVIOUS	10,272	16,683,300	6,865,850	48.1	0.74	
% CHANGE	-0.95%	28.15%	19.61%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and traded lower through-out the day.
- Nifty lost 99 points to close at 10124.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10000PE and Reduction in 10500CE.
- PCR OI stands at 1.35.
- Nifty to trade with a support of 10000.

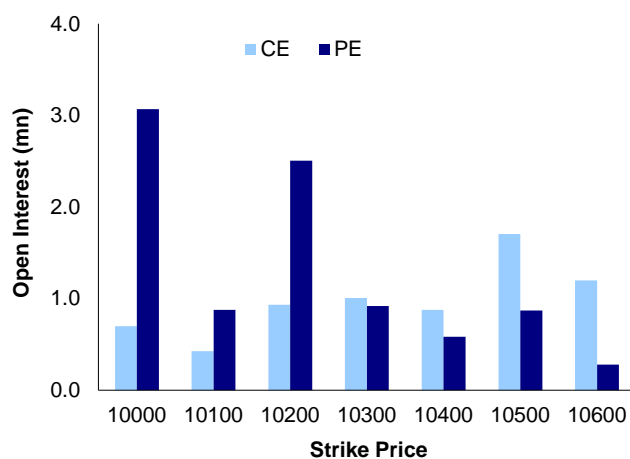
NIFTY LEVELS

9991 10137 10278 10389 10481 10566

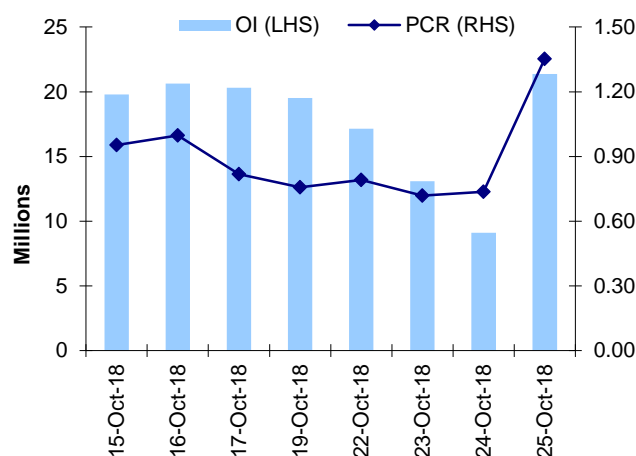
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 249,492Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	138.41%	3,168,000	-4.15%
SRTRANSFIN	121.79%	3,768,600	3.01%
JSWSTEEL	119.66%	47,841,000	0.41%
MARICO	119.04%	5,592,600	-1.88%
COLPAL	115.88%	1,446,200	-0.31%
GODREJCP	106.14%	4,309,200	-5.14%
MOTHERSUMI	105.35%	14,505,600	-5.29%
INFRATEL	95.10%	5,207,100	0.66%
TATAPOWER	85.59%	39,654,000	-0.36%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PIDILITIND	-4.09%	2,933,000	-0.93%
HINDZINC	-4.04%	6,832,000	-1.05%
RPOWER	-0.95%	42,016,000	0.73%
CONCOR	-0.89%	2,237,500	-1.44%
HCC	-0.32%	28,476,000	-0.42%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	7,461,764	147,436	1,969
RELIANCE	14,096,237	145,084	1,031
MARUTI	2,101,936	141,160	6,723
NTPC	78,859,564	127,953	162
YESBANK	59,170,164	119,160	198
ICICIBANK	26,920,180	85,536	320
SBIN	33,066,232	82,788	250
GAIL	23,067,001	78,392	340
HDFC	4,435,395	75,711	1,694

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	1.2	70	3,690,000
BHEL	75	CE	2.2	70	2,475,000
LT	1,300	CE	10.8	1,210	391,500
TATAPOWER	70	CE	3.6	70	1,314,000
RELIANCE	1,200	CE	5.4	1,037	1,514,000
MARUTI	7,500	CE	62.5	6,766	88,425
MARUTI	7,000	CE	186.3	6,766	80,700
RELIANCE	1,100	CE	19.9	1,037	1,188,000
TATAPOWER	75	CE	1.9	70	1,026,000
LUPIN	900	CE	23.1	855	203,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	PE	501.7	2,488	126,250
BHEL	70	PE	3.9	70	1,515,000
BHEL	60	PE	0.7	70	1,147,500
ACC	1,460	PE	106.6	1,362	20,000
ITC	260	PE	2.0	289	1,420,800
IDEA	45	PE	7.7	38	2,926,000
WIPRO	300	PE	4.7	320	638,400
ACC	1,480	PE	120.5	1,362	17,200
BANKBARODA	130	PE	31.0	99	1,332,000
ICICIBANK	310	PE	11.3	320	1,537,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	80	CE	469,000	13300%	6.5
M&MFIN	440	CE	193,750	7650%	10.0
DLF	210	CE	190,000	7500%	0.4
BATAINDIA	960	CE	135,300	6050%	29.8
VOLTAS	540	CE	122,000	3967%	13.1
IFCI	20	CE	925,000	3600%	0.1
BHEL	72	CE	630,000	2700%	3.0
L&TFH	170	CE	117,000	2500%	0.2
SAIL	100	CE	396,000	1550%	0.1
ORIENTBANK	70	CE	276,000	1433%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	180	PE	157,500	3400%	61.8
INFIBEAM	5	PE	108,000	2600%	0.2
TATAMOTORS	120	PE	198,000	2540%	1.3
KTKBANK	150	PE	234,000	2500%	53.5
KPIT	250	PE	103,500	2200%	42.1
BANKBARODA	130	PE	1,332,000	1981%	31.0
NMDC	130	PE	114,000	1800%	22.6
NBCC	100	PE	108,000	1700%	46.3
WIPRO	310	PE	172,800	1700%	7.0
BANKBARODA	135	PE	120,000	1400%	35.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,040	CE	29,300	0.2
MARUTI	6,800	CE	14,547	1.6
MARUTI	6,900	CE	13,452	0.7
YESBANK	210	CE	13,329	0.2
MARUTI	7,000	CE	12,480	0.3
RELIANCE	1,060	CE	10,434	0.1
MARUTI	6,700	CE	10,041	20.2
RELIANCE	1,020	CE	8,623	8.1
BAJFINANCE	2,350	CE	8,421	2.0
YESBANK	200	CE	8,099	0.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,020	PE	18,615	0.4
MARUTI	6,600	PE	12,568	0.3
RELIANCE	1,000	PE	12,001	0.1
YESBANK	200	PE	11,109	2.1
MARUTI	6,700	PE	9,435	3.6
MARUTI	6,500	PE	8,719	0.2
RELIANCE	1,040	PE	6,956	10.9
SBIN	250	PE	6,779	0.8
YESBANK	190	PE	6,202	0.2
BAJFINANCE	2,200	PE	4,857	0.1

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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