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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	11,062	14,446,725	9,259,650	9.45	0.83	10855
PREVIOUS	11,087	17,280,975	11,728,350	19.7	0.89	
% CHANGE	-0.22%	-16.40%	-21.05%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and closed negative in a volatile session.
- Nifty lost 13 points to close at 11053.
- OI concentration is seen at 11200CE and 11000PE.
- Reduction witnessed in 11100PE and addition in 11200CE.
- PCR OI stands at 0.83 compared to 0.89 in the previous trading session.
- Nifty to trade with a support of 10855.

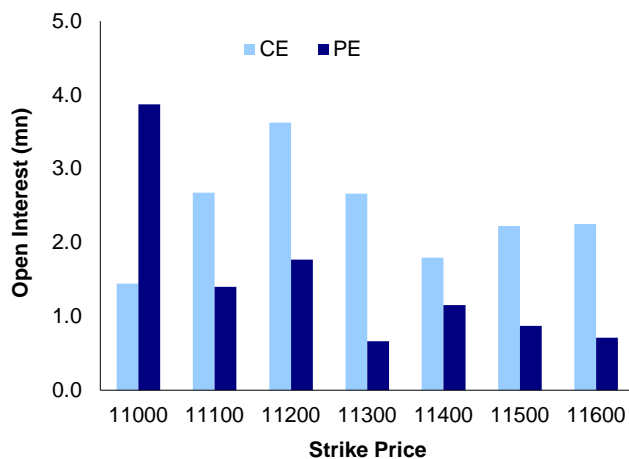
NIFTY LEVELS

10765 10855 10962 11011 11211 11357

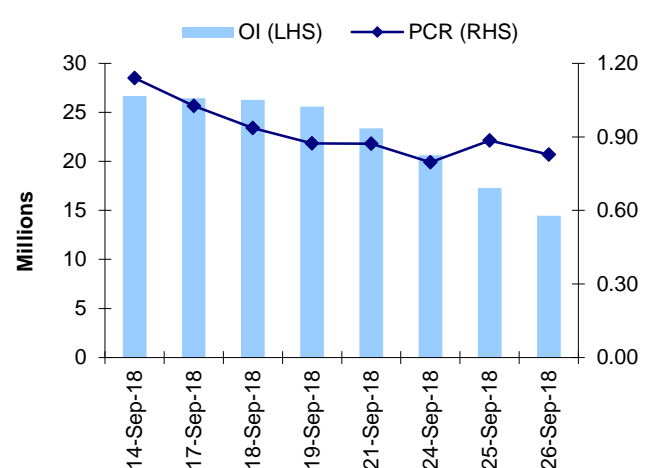
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 420,520Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRPL	-72.3%	787,500	3.2%
GSFC	-70.2%	2,196,000	-0.6%
WOCKPHARMA	-66.1%	781,200	3.7%
PETRONET	-63.4%	3,567,000	0.6%
TATACHEM	-63.2%	687,750	-1.7%
JUSTDIAL	-60.7%	609,000	2.8%
CANFINHOME	-60.6%	712,500	-2.0%
OIL	-59.7%	968,715	-0.7%
PEL	-58.6%	681,010	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	62,814,786	141,114	224
RELIANCE	6,396,828	79,268	1,251
HDFCBANK	3,681,681	72,383	1,968
ICICIBANK	23,224,979	72,184	313
HDFC	4,044,415	71,705	1,767
SBIN	23,951,904	63,813	264
MARUTI	754,963	59,667	7,843
ITC	19,891,787	58,470	293
AXISBANK	8,725,133	53,987	617

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	250	CE	2.2	248	2,614,500
IDEA	50	CE	0.1	42	11,396,000
HINDALCO	260	CE	0.3	248	2,037,000
IDEA	55	CE	0.1	42	9,471,000
BANKBARODA	120	CE	0.2	109	4,052,000
TATASTEEL	640	CE	0.4	610	1,677,441
BHEL	90	CE	0.1	72	3,712,500
BHEL	85	CE	0.1	72	3,682,500
IDEA	60	CE	0.1	42	8,806,000
TATAMOTORS	280	CE	0.1	234	4,785,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	240	PE	0.8	248	1,708,000
AXISBANK	600	PE	1.0	617	1,752,000
TATASTEEL	600	PE	2.7	610	1,104,501
HINDALCO	220	PE	0.1	248	1,113,000
BANKBARODA	100	PE	0.2	109	2,492,000
HINDALCO	230	PE	0.3	248	1,039,500
TCS	2,100	PE	2.6	2,147	504,000
TCS	2,050	PE	0.8	2,147	489,500
BPCL	350	PE	0.4	369	379,800
BPCL	360	PE	1.0	369	360,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MRPL	77	CE	400,500	4350%	0.3
KTKBANK	102	CE	319,500	1675%	1.0
GRANULES	105	CE	305,000	1120%	1.0
CGPOWER	52	CE	720,000	900%	0.2
DISHTV	57	CE	176,000	633%	0.5
ITC	295	CE	912,000	421%	1.6
TATAMOTORS	230	CE	454,500	414%	5.3
ADANIANT	140	CE	216,000	260%	1.9
TATAMOTORS	240	CE	2,445,000	205%	0.9
ADANIANT	145	CE	156,000	200%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EQUITAS	125	PE	252,000	6200%	3.9
DISHTV	52	PE	520,000	2067%	0.1
NATIONALUM	57	PE	496,000	933%	2.5
RELCAPITAL	280	PE	177,000	883%	0.8
NMDC	102	PE	390,000	829%	3.0
TATAMTRDVR	120	PE	218,400	457%	0.5
ADANIAPORTS	330	PE	132,500	253%	1.4
BIOCON	700	PE	220,500	236%	4.5
L&TFH	135	PE	180,000	233%	4.0
BEL	82	PE	648,450	228%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	17,163	6.0
RELIANCE	1,240	CE	14,242	16.7
TATASTEEL	620	CE	9,648	2.7
VEDL	240	CE	9,519	4.4
YESBANK	230	CE	9,195	2.9
VEDL	250	CE	8,306	1.1
YESBANK	240	CE	7,754	1.2
TATAMOTORS	240	CE	7,592	0.9
RELIANCE	1,280	CE	6,776	1.7
YESBANK	260	CE	6,625	0.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,220	PE	12,060	1.9
YESBANK	220	PE	7,826	3.8
TATASTEEL	600	PE	7,458	2.7
RELIANCE	1,200	PE	7,333	1.0
TATAMOTORS	230	PE	6,981	1.5
RELIANCE	1,240	PE	5,498	4.8
YESBANK	200	PE	4,722	0.8
TATAMOTORS	240	PE	3,777	6.8
SBIN	260	PE	3,703	1.4
YESBANK	210	PE	3,671	1.5

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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