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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	11,031	16,504,650	7,930,750	53.5	1.08	10855
PREVIOUS	11,062	14,446,725	9,259,650	9.45	0.83	
% CHANGE	-0.29%	14.24%	-14.35%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower to close the September series below 11000.
- Nifty lost 76 points to close at 10977.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11200CE and in 10600PE.
- PCR OI stands at 1.08.
- Nifty to trade with a support of 10855.

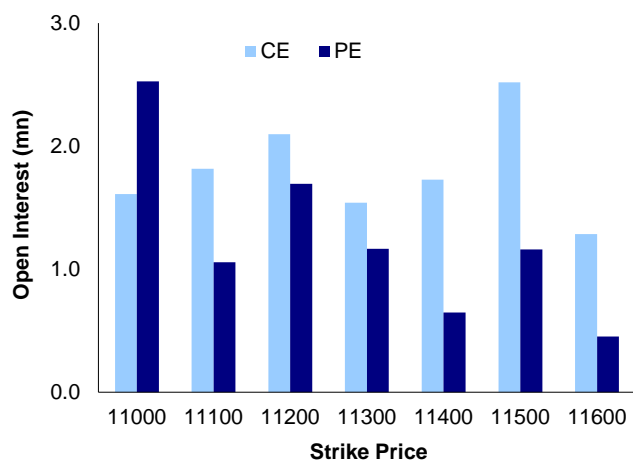
NIFTY LEVELS

10765 10855 10962 11011 11211 11357

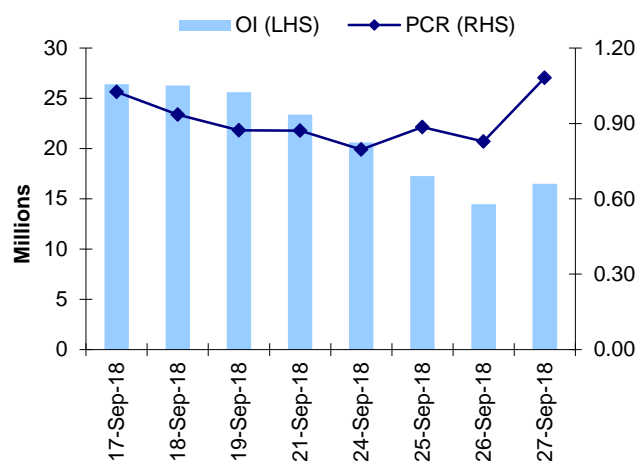
Stocks

- **Sector:-** Banking and financial stocks traded negative.
- Market wide open interest is seen at 266,434Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	107.3%	1,178,100	-2.6%
APOLLOTYRE	96.9%	12,888,000	-2.7%
BALKRISIND	89.8%	1,848,000	-5.4%
UJJIVAN	89.7%	4,427,200	-7.5%
DHFL	86.0%	15,072,000	-5.0%
NBCC	83.8%	21,762,000	-3.8%
COLPAL	83.2%	1,408,400	0.5%
BHEL	81.5%	35,565,000	-1.5%
BATAINDIA	77.1%	1,632,400	2.8%

OI DECREASE

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

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	91,197,198	191,510	203
RELIANCE	10,808,749	135,392	1,254
MARUTI	1,594,739	121,692	7,553
HDFC	5,971,180	103,588	1,729
JSWSTEEL	25,412,558	102,209	400
HDFCBANK	4,588,052	90,500	1,976
ICICIBANK	24,888,615	76,647	307
TCS	3,311,802	72,050	2,189
SBIN	24,829,383	66,121	265

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	300	CE	2.1	205	4,690,000
MARUTI	8,500	CE	43.8	7,609	156,150
MARUTI	9,000	CE	20.9	7,609	134,850
MARUTI	8,000	CE	126.9	7,609	131,775
BPCL	400	CE	6.3	375	280,800
LT	1,400	CE	7.0	1,313	362,250
BHEL	80	CE	1.0	71	1,162,500
TCS	2,200	CE	69.3	2,202	205,500
SBIN	300	CE	2.0	266	2,307,000
BANKBARODA	120	CE	2.1	105	2,096,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	3.2	2,202	390,500
TCS	2,100	PE	30.7	2,202	256,000
LT	1,300	PE	26.8	1,313	360,000
HEROMOTOCO	2,900	PE	23.3	3,109	30,400
TCS	2,000	PE	11.0	2,202	134,000
BPCL	360	PE	9.1	375	129,600
LT	1,280	PE	18.6	1,313	171,000
YESBANK	200	PE	17.6	205	1,456,000
AXISBANK	550	PE	10.6	604	614,400
SBIN	270	PE	13.3	266	1,182,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	600	CE	346,500	1067%	41.9
JSWSTEEL	280	CE	153,000	920%	120.5
NHPC	22	CE	270,000	900%	1.2
BIOCON	780	CE	110,700	846%	9.1
SREINFRA	40	CE	329,000	840%	1.6
TATAMTRDVR	120	CE	123,200	780%	5.6
SUZLON	5	CE	3,105,000	667%	1.2
JISLJALEQS	75	CE	261,000	625%	3.3
TATAMOTORS	220	CE	118,500	618%	16.4
FEDERALBNK	72	CE	225,500	486%	3.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMTRDVR	110	PE	296,800	5200%	2.4
IDEA	32	PE	168,000	2300%	0.7
INFIBEAM	200	PE	264,000	2100%	18.7
PFC	110	PE	708,000	1867%	29.9
IDBI	75	PE	390,000	1850%	24.8
HINDPETRO	400	PE	168,525	1683%	147.8
UNIONBANK	85	PE	306,000	1600%	17.3
CGPOWER	40	PE	168,000	1300%	1.0
UNIONBANK	120	PE	168,000	1300%	49.6
NCC	100	PE	112,000	1300%	21.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	22,048	0.2
YESBANK	220	CE	20,713	0.1
YESBANK	210	CE	15,506	0.1
YESBANK	230	CE	12,688	0.1
SBIN	270	CE	10,081	0.1
TATASTEEL	620	CE	9,583	0.2
RELIANCE	1,240	CE	9,035	11.3
TITAN	840	CE	7,841	0.1
RELIANCE	1,280	CE	6,778	0.1
YESBANK	240	CE	6,624	0.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	200	PE	21,636	0.3
RELIANCE	1,240	PE	18,357	0.3
YESBANK	210	PE	14,944	6.6
MARUTI	7,600	PE	7,687	63.9
YESBANK	220	PE	7,361	16.5
MARUTI	7,700	PE	6,288	155.7
YESBANK	190	PE	5,737	0.1
TATAMOTORS	230	PE	5,615	5.0
SBIN	265	PE	5,069	0.5
AXISBANK	600	PE	4,873	1.0

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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