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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	10,054	22,139,175	10,348,850	24.1	1.30	10000
PREVIOUS	10,175	21,378,825	8,212,550	50.55	1.35	
% CHANGE	-1.18%	3.56%	26.01%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative run as it almost touched 10000 levels.
- Nifty lost 94 points to close at 10030.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10900CE and in 10000PE.
- PCR OI stands at 1.30 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 10000.

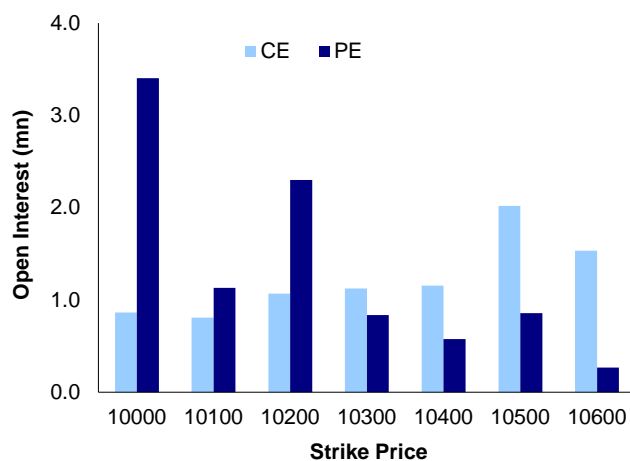
NIFTY LEVELS

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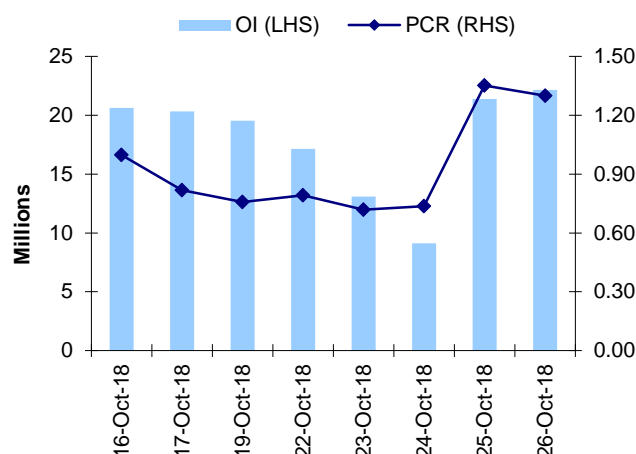
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 277,226Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EQUITAS	60.7%	14,672,000	-22.8%
GRASIM	16.0%	6,606,750	-3.3%
REPCOHOME	14.6%	666,000	-2.8%
UBL	10.8%	1,770,300	-4.2%
HEXAWARE	10.0%	5,892,000	-3.1%
ARVIND	9.4%	5,426,000	0.6%
BEL	9.1%	26,126,100	5.9%
DHFL	8.8%	19,449,000	0.1%
VOLTAS	7.8%	3,483,000	-3.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-11.3%	1,559,800	-1.5%
NTPC	-10.1%	31,572,000	-1.8%
CHOLAFIN	-6.7%	533,000	2.2%
TORNTPHARM	-6.1%	423,500	3.0%
DISHTV	-6.1%	39,216,000	10.7%
CESC	-5.2%	3,003,550	1.7%
CEATLTD	-4.6%	899,850	8.9%
KAJARIACER	-4.5%	2,041,000	5.6%
CANFINHOME	-4.4%	3,845,000	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	95,760,078	177,280	181
RELIANCE	9,182,613	95,775	1,045
HDFCBANK	3,788,928	74,372	1,961
ICICIBANK	22,952,163	73,088	316
ITC	21,475,541	60,413	281
MARUTI	874,526	58,681	6,717
SBIN	20,543,437	51,372	248
AXISBANK	9,229,395	50,469	538
BIOCON	7,768,428	48,147	604

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.6	66	6,172,500
BHEL	75	CE	1.1	66	5,242,500
BHEL	70	CE	2.2	66	2,475,000
ITC	300	CE	3.4	281	3,009,600
TATAPOWER	70	CE	3.8	69	1,818,000
LT	1,300	CE	8.8	1,203	459,000
BHEL	77	CE	0.7	66	1,792,500
TATAPOWER	75	CE	2.1	69	1,530,000
MARUTI	7,500	CE	42.6	6,724	105,600
RELIANCE	1,200	CE	4.9	1,048	1,686,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	60	PE	1.4	66	1,657,500
BHEL	65	PE	3.1	66	1,650,000
BHEL	62	PE	2.1	66	1,447,500
BHEL	67	PE	4.4	66	1,410,000
ITC	260	PE	2.3	281	1,862,400
BHEL	70	PE	6.0	66	1,140,000
ICICIBANK	300	PE	8.6	316	2,255,000
WIPRO	300	PE	4.2	321	688,800
ITC	250	PE	1.2	281	1,399,200
IDEA	45	PE	8.4	37	2,947,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EQUITAS	110	CE	764,000	19000%	6.0
EQUITAS	100	CE	568,000	7000%	9.9
YESBANK	180	CE	1,011,500	5155%	19.4
UJJIVAN	180	CE	158,400	4850%	16.8
YESBANK	190	CE	1,267,000	4727%	15.1
UJJIVAN	200	CE	307,200	4700%	8.4
BEL	110	CE	188,100	3700%	0.6
TATAMTRDVR	92	CE	100,800	3500%	5.0
BEL	105	CE	663,300	3250%	0.9
EQUITAS	105	CE	232,000	2800%	8.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	165	PE	169,750	9600%	11.2
EQUITAS	100	PE	212,000	5200%	10.7
RECLTD	102	PE	1,782,000	4850%	4.1
SUNTV	700	PE	220,000	3567%	92.0
BHEL	57	PE	247,500	3200%	0.8
RECLTD	95	PE	1,806,000	2910%	1.8
RELCAPITAL	180	PE	153,000	2450%	4.8
BHEL	50	PE	172,500	2200%	0.2
BHEL	62	PE	1,447,500	2044%	2.1
SUNPHARMA	650	PE	105,600	1820%	91.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	7,592	21.3
RELIANCE	1,060	CE	6,855	36.2
YESBANK	200	CE	6,758	11.4
RELIANCE	1,040	CE	4,765	45.3
RELIANCE	1,080	CE	4,256	27.9
YESBANK	190	CE	4,065	15.1
MARUTI	7,000	CE	4,042	143.7
YESBANK	220	CE	3,795	6.2
ITC	300	CE	3,661	3.4
YESBANK	210	CE	3,641	8.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	4,366	22.5
YESBANK	180	PE	4,107	17.7
RELIANCE	1,020	PE	3,356	29.3
RELIANCE	1,040	PE	3,203	37.9
YESBANK	170	PE	3,199	13.0
RELIANCE	980	PE	3,005	16.9
YESBANK	160	PE	2,629	9.2
RELIANCE	960	PE	2,601	12.6
TATAMOTORS	170	PE	2,407	11.7
ITC	270	PE	2,371	4.5

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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