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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	10,718	13,195,650	8,294,000	-10.1	1.92	10250
PREVIOUS	10,685	18,239,175	10,318,400	-0.15	1.77	
% CHANGE	0.31%	-27.65%	-19.62%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and remained range bound through the trading session.
- Nifty added 43 points to close at 10728.
- OI concentration is seen at 10800CE and 10000PE.
- Activity witnessed in 10700 strike.
- PCR OI stands at 1.92 compared to 1.77 in the previous trading session.
- Nifty to trade with a support of 10250.

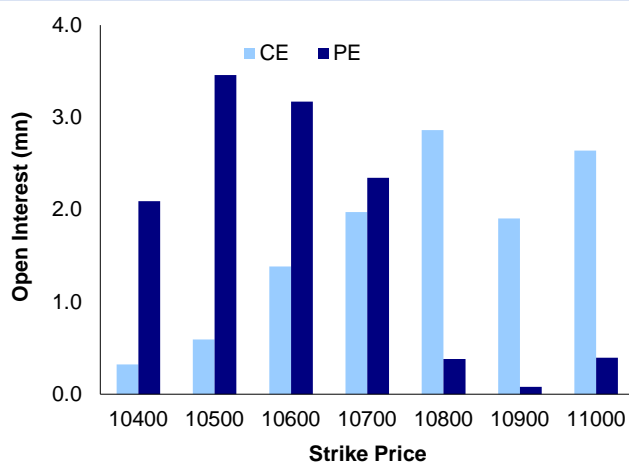
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

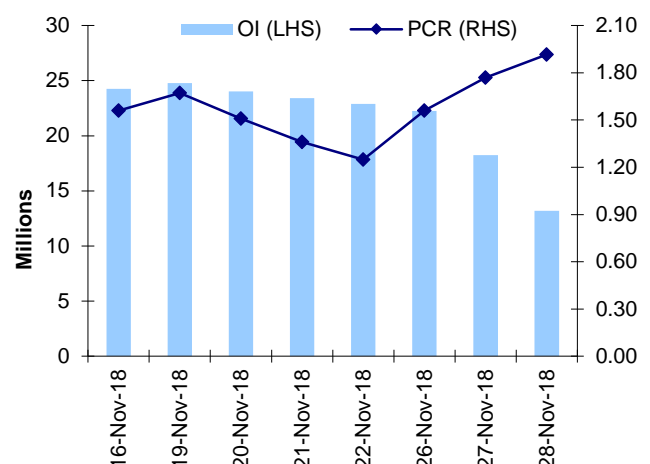
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 371,017Cr.

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 (%)
UBL	-75.7%	294,000	-1.8%
ARVIND	-71.9%	1,164,000	-65.1%
PVR	-69.3%	167,200	1.4%
KPIT	-67.9%	1,172,250	1.2%
STAR	-66.8%	600,000	-0.7%
CHENNPETRO	-66.5%	184,500	0.1%
WOCKPHARMA	-65.6%	620,100	-1.1%
ULTRACEMCO	-65.5%	410,200	0.0%
HEXAWARE	-64.4%	973,500	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	140,720,495	238,578	162
TCS	5,313,249	103,702	1,984
RELIANCE	8,003,964	91,566	1,153
HDFCBANK	3,255,277	67,938	2,089
ICICIBANK	18,163,000	64,703	359
HDFC	3,140,874	60,330	1,928
TATASTEEL	11,352,466	59,552	524
SBIN	19,837,609	57,280	285
AXISBANK	9,035,388	56,714	628

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	25,000	CE	11.5	23,153	28,975
TECHM	720	CE	1.3	698	663,600
HINDALCO	230	CE	0.2	216	2,583,000
BHEL	70	CE	0.1	66	4,552,500
BHEL	80	CE	0.1	66	4,410,000
EICHERMOT	26,000	CE	4.0	23,153	13,500
BHEL	75	CE	0.1	66	4,297,500
HINDALCO	250	CE	0.1	216	2,268,000
SBIN	300	CE	0.2	284	6,711,000
ITC	290	CE	0.3	282	4,305,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	0.1	627	1,828,800
BAJAJ-AUTO	2,500	PE	1.5	2,604	74,000
LUPIN	840	PE	1.2	865	309,400
TCS	1,900	PE	2.2	1,979	422,750
SBIN	280	PE	0.8	284	4,410,000
ADANIPTS	360	PE	1.1	365	472,500
RELIANCE	1,120	PE	0.8	1,149	1,422,000
YESBANK	160	PE	3.6	162	3,391,500
BHEL	65	PE	0.2	66	1,972,500
MARUTI	7,500	PE	17.9	7,570	87,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	165	CE	1,258,250	71800%	3.2
YESBANK	170	CE	3,227,000	6730%	1.8
YESBANK	160	CE	633,500	5933%	5.3
YESBANK	175	CE	2,437,750	4543%	1.0
SAIL	56	CE	492,000	486%	0.3
JISLJALEQS	67	CE	135,000	400%	0.4
RECLTD	117	CE	360,000	400%	0.2
ONGC	145	CE	697,500	365%	0.8
PCJEWELLER	70	CE	1,113,000	342%	0.5
DLF	175	CE	915,000	336%	1.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	1,960	PE	143,500	7075%	9.3
DALMIABHA	2,300	PE	124,200	6800%	0.7
IOC	122	PE	246,000	2633%	2.8
NTPC	130	PE	204,000	2450%	2.5
TCS	1,940	PE	106,000	2256%	5.7
ZEEL	470	PE	123,500	1257%	2.1
CASTROLIND	147	PE	243,600	1143%	2.8
TATAPOWER	68	PE	585,000	983%	3.0
MANAPPURAM	79	PE	372,000	933%	2.5
APOLLOTYRE	235	PE	177,000	883%	2.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	26,863	13.9
RELIANCE	1,160	CE	21,371	4.1
YESBANK	180	CE	20,319	0.6
MARUTI	7,700	CE	12,723	9.0
YESBANK	190	CE	12,615	0.3
YESBANK	170	CE	10,280	1.8
YESBANK	175	CE	9,870	1.0
TCS	2,000	CE	9,841	7.5
SBIN	290	CE	9,479	0.6
ICICIBANK	360	CE	9,245	1.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,120	PE	16,659	0.8
YESBANK	160	PE	15,661	3.6
YESBANK	170	PE	15,450	9.5
RELIANCE	1,140	PE	13,663	3.6
RELIANCE	1,100	PE	8,732	0.5
MARUTI	7,500	PE	7,964	17.9
YESBANK	165	PE	7,587	5.9
TCS	1,900	PE	6,678	2.2
YESBANK	180	PE	6,328	18.4
YESBANK	175	PE	5,596	14.1

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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