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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	10,668	17,928,750	8,167,850	16.05	0.83	10500
PREVIOUS	10,677	22,069,725	7,564,150	15.8	0.86	
% CHANGE	-0.08%	-18.76%	7.98%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty lost 9 points to close at 10652.
- OI concentration is seen at 11000CE and 10500PE.
- Reduction witnessed in 10900CE and in 10800PE.
- PCR OI stands at 0.83 compared to 0.86 in the previous trading session
- Nifty to trade with a support of 10500.

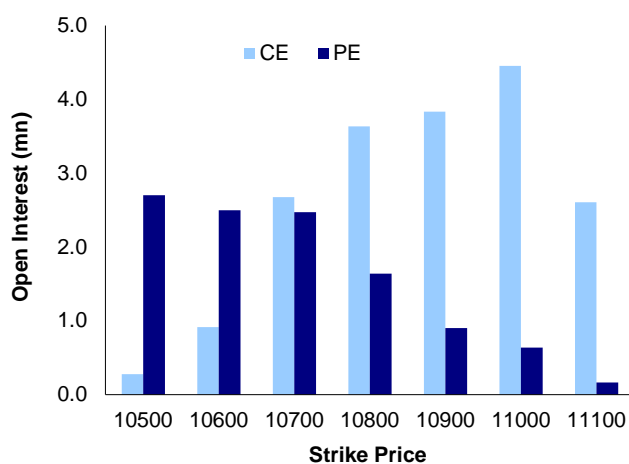
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

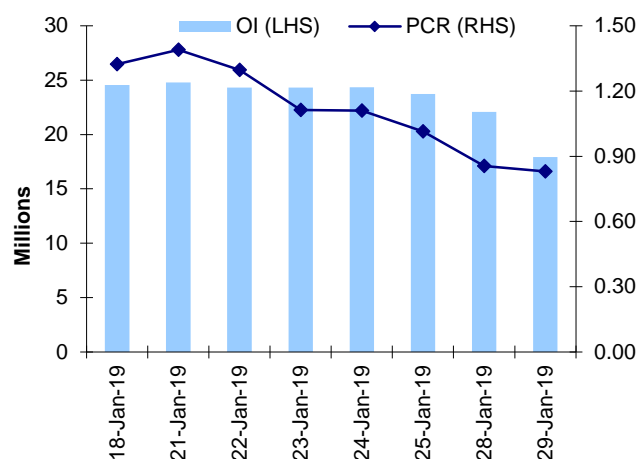
Stocks

- **Sector:** - Financial stocks traded positive.
- Market wide open interest is seen at 363,227Cr.

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	-58.3%	432,600	2.3%
TECHM	-53.2%	3,679,200	-0.5%
ALBK	-49.6%	6,864,000	3.8%
RCOM	-49.4%	33,966,000	-0.4%
INFIBEAM	-46.5%	6,920,000	-2.3%
INDIANB	-45.5%	1,442,000	3.2%
DIVISLAB	-44.2%	1,576,800	2.1%
JETAIRWAYS	-43.8%	2,279,200	-0.7%
GODREJIND	-43.8%	666,000	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	76,651,017	155,171	203
ZEEL	37,435,712	141,457	377
RELIANCE	9,328,866	113,144	1,211
HDFC	4,035,877	77,690	1,922
HDFCBANK	3,690,697	76,321	2,058
MARUTI	1,101,399	72,017	6,527
ICICIBANK	20,738,442	71,443	347
AXISBANK	8,302,420	54,564	661
TCS	2,557,626	50,129	1,983

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	300	CE	0.1	279	7,329,600
EICHERMOT	22,000	CE	7.0	18,860	39,950
INFY	740	CE	3.1	729	1,557,600
ITC	310	CE	0.1	279	5,208,000
TECHM	740	CE	5.4	734	548,400
TATAMOTORS	190	CE	0.1	174	3,898,000
KOTAKBANK	1,240	CE	24.8	1,256	858,400
SBIN	300	CE	0.4	281	4,755,000
ZEEL	400	CE	3.6	377	1,372,800
TATAMOTORS	200	CE	0.1	174	3,740,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	0.9	1,981	1,051,250
TCS	1,800	PE	1.2	1,981	883,250
TATAMOTORS	170	PE	0.7	174	3,244,000
HINDALCO	210	PE	9.9	200	2,618,000
INFY	650	PE	0.3	729	1,005,600
INFY	700	PE	1.0	729	987,600
BANKBARODA	110	PE	2.0	114	3,504,000
INFY	710	PE	1.8	729	850,800
BAJAJ-AUTO	3,000	PE	411.3	2,566	92,250
ZEEL	350	PE	4.5	377	793,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	170	CE	364,500	24200%	11.5
DHFL	160	CE	111,000	7300%	16.4
IBULHSGFIN	680	CE	171,000	5600%	48.0
EXIDEIND	220	CE	112,000	2700%	3.1
BANKINDIA	87	CE	144,000	2300%	10.5
ESCORTS	640	CE	134,200	1933%	14.1
ESCORTS	660	CE	299,200	1713%	5.2
BANKINDIA	85	CE	186,000	933%	11.0
EQUITAS	115	CE	160,000	900%	3.2
TATAPOWER	72	CE	243,000	800%	0.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	165	PE	118,500	3850%	11.5
BANKINDIA	82	PE	456,000	1800%	0.2
TATAPOWER	60	PE	153,000	1600%	0.1
TATAPOWER	69	PE	135,000	1400%	0.5
DHFL	130	PE	139,500	1229%	3.4
DHFL	120	PE	165,000	1122%	2.6
BANKINDIA	70	PE	216,000	1100%	0.1
BANKINDIA	75	PE	726,000	908%	0.1
DHFL	140	PE	213,000	517%	5.1
DHFL	160	PE	571,500	415%	10.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	220	CE	19,930	0.7
YESBANK	210	CE	16,804	2.2
RELIANCE	1,240	CE	13,614	3.0
RELIANCE	1,220	CE	11,690	8.4
YESBANK	230	CE	11,075	0.4
MARUTI	6,600	CE	10,783	51.3
BAJFINANCE	2,600	CE	10,466	42.8
TCS	2,000	CE	9,538	8.7
BAJFINANCE	2,500	CE	9,023	83.6
RELIANCE	1,260	CE	8,996	1.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	18,569	5.5
RELIANCE	1,220	PE	11,546	13.5
YESBANK	200	PE	11,390	3.8
RELIANCE	1,180	PE	9,526	2.1
BAJFINANCE	2,400	PE	7,789	22.7
MARUTI	6,500	PE	6,699	56.3
YESBANK	190	PE	6,488	1.6
BAJFINANCE	2,300	PE	6,482	10.4
HDFC	1,900	PE	6,060	12.2
MARUTI	6,400	PE	5,847	30.7

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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