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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	10,229	21,837,450	7,434,650	31.25	1.41	10000
PREVIOUS	10,284	22,080,000	9,479,500	33.95	1.43	
% CHANGE	-0.53%	-1.10%	-21.57%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in a volatile trading session.
- Nifty lost 52 points to close at 10198.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10300CE and in 10000PE.
- PCR OI stands at 1.41 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 10000.

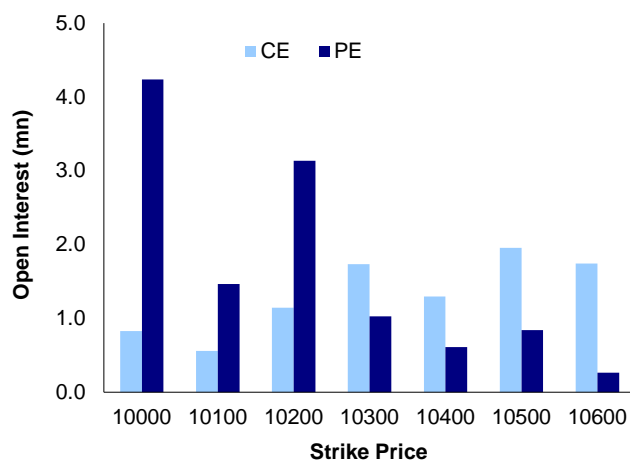
NIFTY LEVELS

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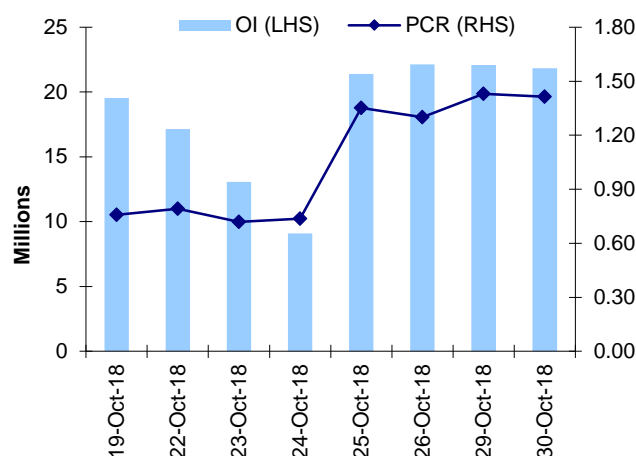
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 304,841Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	56.76%	24,712,800	-29.23%
VOLTAS	25.46%	5,421,000	-0.50%
JUSTDIAL	17.33%	2,388,400	11.49%
DALMIABHA	14.15%	433,200	1.99%
UNIONBANK	12.10%	38,244,000	8.75%
CUMMINSIND	11.78%	803,600	-0.46%
UBL	9.46%	2,089,500	1.37%
INDUSINDBK	9.40%	7,739,700	-3.43%
HINDZINC	7.65%	7,516,800	0.88%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-35.14%	1,208,900	-17.40%
CANBK	-15.78%	8,336,000	7.58%
ORIENTBANK	-13.29%	10,218,000	3.42%
ALBK	-10.40%	13,178,000	2.71%
REPCOHME	-10.30%	674,100	1.38%
CHOLAFIN	-10.18%	503,000	-1.95%
COALINDIA	-10.09%	13,021,800	-4.02%
DHFL	-10.05%	18,187,500	11.83%
INDIANB	-9.50%	4,250,000	6.32%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	34,460,428	119,947	346
RELIANCE	8,806,701	93,811	1,057
SBIN	33,401,683	91,735	273
YESBANK	43,428,186	80,201	182
HDFCBANK	3,457,176	66,297	1,913
BANKBARODA	51,240,583	56,495	110
CANBK	21,600,916	54,357	256
MARUTI	771,389	52,281	6,697
DIVISLAB	3,338,430	49,237	1,486

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.6	68	6,405,000
BHEL	75	CE	1.2	68	6,067,500
HINDALCO	250	CE	3.0	224	2,590,000
BHEL	70	CE	2.4	68	3,795,000
HEROMOTOCO	3,000	CE	22.8	2,774	97,800
MARUTI	7,000	CE	131.2	6,705	181,800
LT	1,300	CE	25.3	1,271	554,625
ACC	1,400	CE	28.7	1,351	46,000
BANKBARODA	120	CE	4.1	111	3,832,000
BPCL	300	CE	4.8	268	615,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	500	PE	10.7	564	1,875,600
ICICIBANK	300	PE	2.4	347	4,221,250
BHEL	60	PE	0.9	68	1,792,500
TATAPOWER	70	PE	1.0	78	1,890,000
BHEL	65	PE	2.3	68	1,725,000
DRREDDY	3,000	PE	411.0	2,596	132,250
BHEL	62	PE	1.4	68	1,537,500
BHEL	67	PE	3.5	68	1,417,500
ITC	260	PE	1.7	280	1,797,600
ICICIBANK	320	PE	5.1	347	2,972,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SOUTHBANK	12	CE	2,850,126	4200%	2.4
SYNDIBANK	40	CE	1,170,000	3150%	1.3
SYNDIBANK	45	CE	207,000	2200%	0.6
MOTHERSUMI	170	CE	129,600	1925%	6.2
NATIONALUM	85	CE	128,000	1500%	0.4
NATIONALUM	77	CE	320,000	900%	1.1
CANBK	300	CE	340,000	750%	4.6
UNIONBANK	90	CE	606,000	677%	0.9
MARICO	320	CE	117,000	650%	9.0
BANKBARODA	145	CE	140,000	600%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SYNDIBANK	35	PE	423,000	2250%	3.0
CANBK	250	PE	152,000	1800%	14.4
TECHM	680	PE	111,600	1450%	27.4
UNIONBANK	75	PE	426,000	1320%	3.7
UNIONBANK	72	PE	138,000	1050%	2.6
DHFL	210	PE	154,500	930%	26.4
AXISBANK	440	PE	150,000	793%	2.7
BANKBARODA	110	PE	1,320,000	424%	7.3
GRANULES	95	PE	130,000	420%	4.9
SREINFRA	32	PE	168,000	380%	3.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	7,665	24.4
MARUTI	7,000	CE	4,505	131.2
RELIANCE	1,120	CE	4,500	18.3
RELIANCE	1,140	CE	3,859	13.4
TCS	1,900	CE	3,849	58.1
YESBANK	200	CE	3,847	10.3
ICICIBANK	350	CE	3,652	12.6
ICICIBANK	360	CE	3,631	8.4
RELIANCE	1,080	CE	3,378	32.1
BANKBARODA	120	CE	3,351	4.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	4,677	17.7
RELIANCE	1,040	PE	4,547	30.8
RELIANCE	1,060	PE	3,231	39.7
RELIANCE	1,020	PE	2,730	23.6
ICICIBANK	340	PE	2,625	10.8
RELIANCE	1,080	PE	2,426	50.1
ICICIBANK	300	PE	2,338	2.4
SBIN	270	PE	2,126	11.7
MARUTI	6,500	PE	2,064	163.8
YESBANK	180	PE	2,002	15.2

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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