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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	10,845	25,445,550	6,447,200	42.65	1.16	10500
PREVIOUS	10,803	25,025,025	6,888,100	32.45	1.10	
% CHANGE	0.38%	1.68%	-6.40%	-	-	

OUTLOOK

Nifty

- Nifty gained in the second half to close above 10800.
- Nifty added 30 points to close at 10802.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10700PE and Reduction in 11000CE.
- PCR OI stands at 1.16 compared to 1.10 in the previous trading session
- Nifty to trade with a support of 10500.

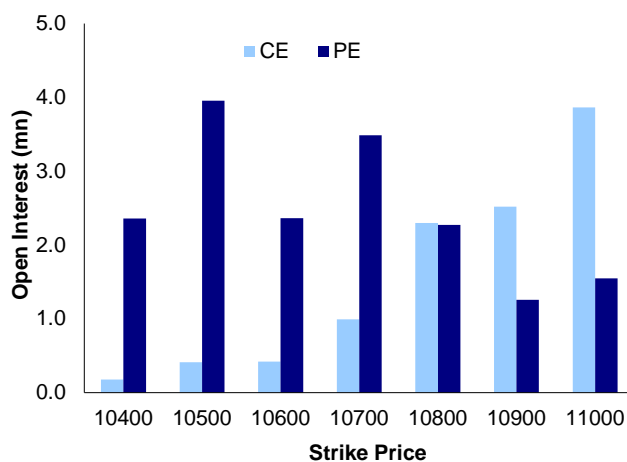
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

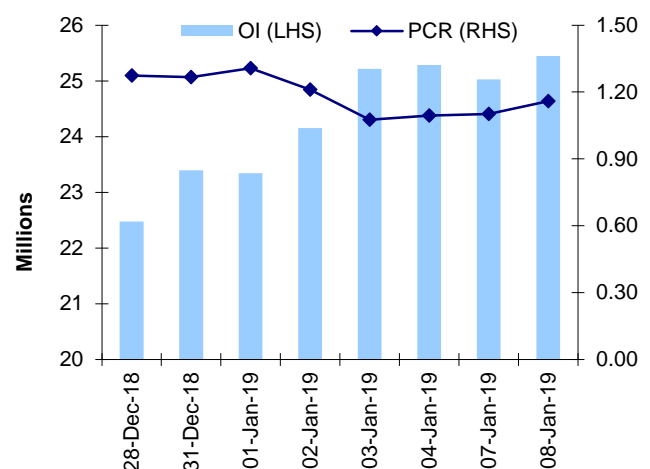
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is seen at 344,918Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CEATLTD	28.8%	922,000	-0.9%
VGUARD	25.7%	3,927,000	0.1%
KSCL	24.4%	1,360,500	-1.6%
ICICIBANK	13.9%	95,524,000	3.4%
INDIACEM	10.7%	20,313,000	-0.7%
ORIENTBANK	10.4%	13,041,000	3.4%
HAVELLS	9.9%	5,165,000	-3.4%
UBL	8.4%	1,895,600	1.5%
MUTHOOTFIN	8.3%	2,244,000	0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NBCC	-8.0%	34,848,000	2.3%
JINDALSTEL	-5.6%	21,930,750	3.6%
IOC	-5.3%	49,063,000	0.4%
CASTROLIND	-4.9%	6,660,600	0.7%
GODREJIND	-4.8%	1,681,500	0.7%
DCBBANK	-4.6%	4,617,000	1.9%
NHPC	-4.0%	18,684,000	0.2%
HEXAWARE	-3.8%	2,703,000	-0.8%
RAMCOCEM	-3.8%	693,600	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	21,501,136	80,807	380
YESBANK	40,559,174	77,118	192
AXISBANK	11,879,875	76,156	651
SBIN	22,949,961	69,299	305
RELIANCE	5,625,153	62,092	1,105
SUNPHARMA	12,368,631	54,797	448
HDFCBANK	2,085,865	43,923	2,103
HDFC	2,061,919	40,403	1,959
MARUTI	516,841	38,249	7,440

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	78.6	20,113	58,750
EICHERMOT	22,000	CE	180.4	20,113	54,025
EICHERMOT	24,000	CE	40.5	20,113	47,650
MARUTI	8,000	CE	31.3	7,470	188,400
M&M	800	CE	2.7	728	1,361,000
EICHERMOT	25,000	CE	28.2	20,113	31,200
HEROMOTOCO	3,200	CE	18.6	2,985	118,600
HINDALCO	230	CE	1.3	208	2,933,000
COALINDIA	250	CE	1.3	235	1,806,200
TATAMOTORS	200	CE	1.4	181	4,114,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	6.7	1,899	1,111,250
HINDALCO	210	PE	8.5	208	3,087,000
INFRADEL	270	PE	2.2	300	422,000
ICICIBANK	340	PE	1.5	380	4,727,250
TCS	1,800	PE	21.7	1,899	608,250
TATAMOTORS	170	PE	2.7	181	2,580,000
ICICIBANK	350	PE	2.3	380	3,913,250
INFRADEL	280	PE	3.7	300	310,000
BPCL	350	PE	11.9	349	352,800
ITC	260	PE	0.3	285	2,738,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	75	CE	280,000	460%	0.2
RELIANCE	1,280	CE	414,000	434%	0.8
HINDALCO	200	CE	210,000	300%	11.7
DISHTV	48	CE	128,000	220%	0.3
NBCC	80	CE	144,000	200%	0.2
DRREDDY	2,800	CE	124,750	182%	16.4
TATAELXSI	1,000	CE	264,800	172%	27.8
ZEEL	460	CE	250,900	172%	15.3
HDFCBANK	2,120	CE	159,500	153%	39.9
RELIANCE	1,300	CE	613,000	152%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	380	PE	847,000	470.4%	10.2
ICICIBANK	375	PE	841,500	456.4%	8.0
INDUSINDBK	1,550	PE	106,500	294.4%	33.8
NBCC	62	PE	152,000	280.0%	3.0
INFRADEL	290	PE	234,000	254.5%	6.4
AXISBANK	650	PE	202,800	225.0%	18.5
ICICIBANK	370	PE	2,238,500	213.1%	6.3
RPOWER	32	PE	1,552,000	148.7%	2.1
ICICIBANK	340	PE	4,727,250	146.6%	1.5
TATAMOTORS	180	PE	648,000	140.0%	6.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	380	CE	4,695	10.6
YESBANK	200	CE	4,483	10.9
TATAELXSI	1,000	CE	4,037	27.8
RELIANCE	1,120	CE	4,031	26.6
ASHOKLEY	105	CE	3,929	0.7
RELIANCE	1,140	CE	3,839	19.2
TATAMOTORS	190	CE	3,536	3.1
TATAMOTORS	180	CE	3,376	7.0
YESBANK	190	CE	3,354	15.2
TATAMOTORS	200	CE	3,298	1.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAELXSI	900	PE	3,129	13.2
RELIANCE	1,100	PE	3,112	26.1
TATAELXSI	960	PE	2,862	30.7
ICICIBANK	360	PE	2,597	3.9
RELIANCE	1,080	PE	2,543	18.2
ICICIBANK	370	PE	2,405	6.3
TATAELXSI	940	PE	2,313	23.6
ICICIBANK	340	PE	2,061	1.5
YESBANK	180	PE	2,027	7.3
RELIANCE	1,060	PE	1,996	12.2

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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