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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	10,878	25,214,550	8,152,950	22.7	1.17	10500
PREVIOUS	10,845	25,445,550	6,447,200	42.65	1.16	
% CHANGE	0.30%	-0.91%	26.46%	-	-	

OUTLOOK

Nifty

- Nifty gained in a volatile trading session.
- Nifty added 53 points to close at 10855.
- OI concentration is seen at 11000CE and 10500PE.
- Addition witnessed in 10100PE and Reduction in 10800CE.
- PCR OI stands at 1.17 compared to 1.16 in the previous trading session
- Nifty to trade with a support of 10500.

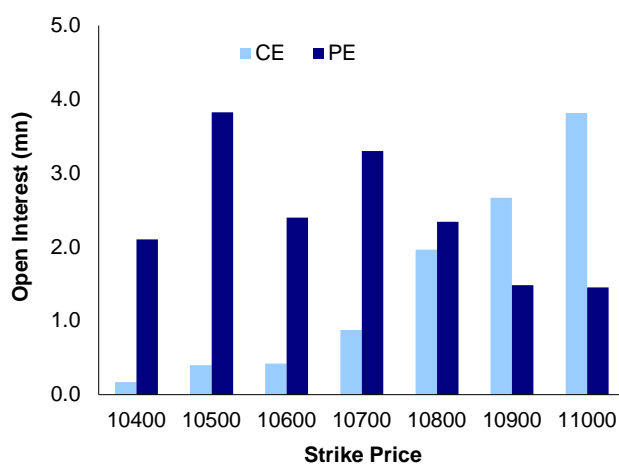
NIFTY LEVELS

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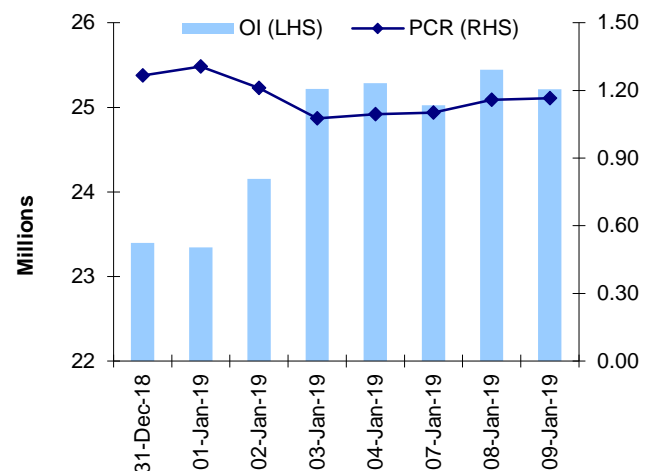
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 354,205Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SREINFRA	19.6%	14,652,000	1.8%
ZEEL	13.3%	15,350,400	-0.1%
BATAINDIA	8.5%	2,287,450	1.5%
UJJIVAN	7.3%	4,158,400	0.6%
GAIL	7.2%	12,638,913	-3.7%
INDUSINDBK	7.2%	8,431,500	1.5%
CEATLTD	7.0%	986,400	-1.0%
CHENNPETRO	7.0%	1,297,800	-3.9%
ACC	6.9%	1,354,400	-1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
REPCOHOME	-10.2%	1,311,200	-1.3%
UBL	-8.1%	1,741,600	-1.8%
APOLLOHOSP	-8.0%	762,500	1.4%
BEML	-7.8%	1,495,200	-0.9%
ALBK	-6.8%	17,615,000	-3.0%
ORIENTBANK	-6.7%	12,166,000	-1.6%
EICHERMOT	-6.5%	380,325	1.2%
NHPC	-6.1%	17,550,000	-0.2%
GODREJIND	-5.5%	1,588,500	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	63,673,200	120,111	186
AXISBANK	18,003,387	119,508	670
ICICIBANK	21,730,142	82,784	382
SBIN	21,109,911	64,252	305
RELIANCE	5,766,805	64,043	1,111
TATASTEEL	12,696,660	61,157	479
HDFC	2,905,090	57,549	1,995
MARUTI	740,580	55,474	7,493
TCS	2,414,376	45,814	1,887

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	78.7	20,374	58,825
EICHERMOT	22,000	CE	192.6	20,374	48,475
EICHERMOT	24,000	CE	40.4	20,374	45,225
HEROMOTOCO	3,200	CE	14.3	2,951	160,600
M&M	800	CE	2.5	730	1,375,000
MARUTI	8,000	CE	32.6	7,508	182,475
EICHERMOT	25,000	CE	27.3	20,374	29,350
COALINDIA	250	CE	1.1	233	1,892,000
TATAMOTORS	190	CE	3.8	184	4,312,000
HINDALCO	220	CE	2.5	207	3,013,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	6.5	1,890	1,127,500
HINDALCO	210	PE	8.5	207	2,975,000
ICICIBANK	350	PE	2.3	382	6,319,500
TATAMOTORS	170	PE	1.9	184	2,876,000
INFRATEL	270	PE	2.5	292	360,000
TCS	1,800	PE	22.2	1,890	625,250
INDUSINDBK	1,500	PE	11.3	1,608	360,900
BAJAJ-AUTO	3,000	PE	320.0	2,702	93,750
ICICIBANK	340	PE	1.4	382	3,965,500
EICHERMOT	20,000	PE	577.6	20,374	13,550

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	72	CE	250,000	2400%	0.6
AXISBANK	750	CE	145,200	505%	1.6
ICICIBANK	430	CE	341,000	490%	0.6
NMDC	92	CE	348,000	346%	1.7
TATASTEEL	480	CE	538,988	246%	16.2
IDBI	75	CE	950,000	239%	0.4
BPCL	340	CE	120,600	235%	10.4
IDBI	68	CE	130,000	225%	1.2
INDUSINDBK	1,620	CE	213,000	186%	35.7
ZEEL	450	CE	137,800	172%	18.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	110	PE	416,500	7833%	0.4
AXISBANK	670	PE	152,400	6250%	20.2
AXISBANK	660	PE	504,000	4567%	15.9
IDBI	65	PE	300,000	1400%	2.5
IDBI	62	PE	570,000	1040%	1.3
ITC	290	PE	624,000	400%	5.8
GMRINFRA	17	PE	1,035,000	283%	0.7
ADANIANT	140	PE	300,000	275%	3.3
INDUSINDBK	1,600	PE	105,300	222%	39.1
LICHSGFIN	480	PE	256,300	211%	16.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,600	CE	11,848	46.7
YESBANK	200	CE	6,952	8.3
RELIANCE	1,140	CE	6,238	19.7
RELIANCE	1,120	CE	5,402	27.8
INDUSINDBK	1,640	CE	5,092	28.1
YESBANK	210	CE	4,879	5.5
INFY	700	CE	4,678	13.0
TATASTEEL	500	CE	4,663	8.1
ASHOKLEY	105	CE	4,663	0.8
TCS	2,000	CE	4,561	20.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,500	PE	5,734	11.3
RELIANCE	1,100	PE	4,651	23.5
INDUSINDBK	1,560	PE	4,438	23.6
YESBANK	180	PE	4,066	9.5
RELIANCE	1,080	PE	3,655	15.8
TATASTEEL	480	PE	3,648	14.2
YESBANK	170	PE	3,275	5.7
INDUSINDBK	1,540	PE	3,225	18.4
RELIANCE	1,060	PE	3,121	10.5
YESBANK	190	PE	2,989	14.9

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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