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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	10,581	21,229,425	12,498,000	32.1	1.04	10500
PREVIOUS	10,515	21,685,650	6,169,000	25.7	0.99	
% CHANGE	0.63%	-2.10%	102.59%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 60 points to close at 10549.
- OI concentration is seen at 11000CE and 10000PE.
- Activity witnessed in 10700 strike.
- PCR OI stands at 1.04 compared to 0.99 in the previous trading session.
- Nifty to trade with a support of 10500.

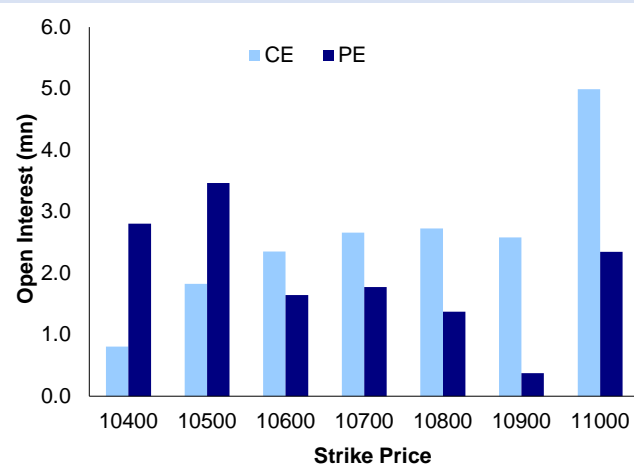
NIFTY LEVELS

10259 10438 10508 10761 10820 10937

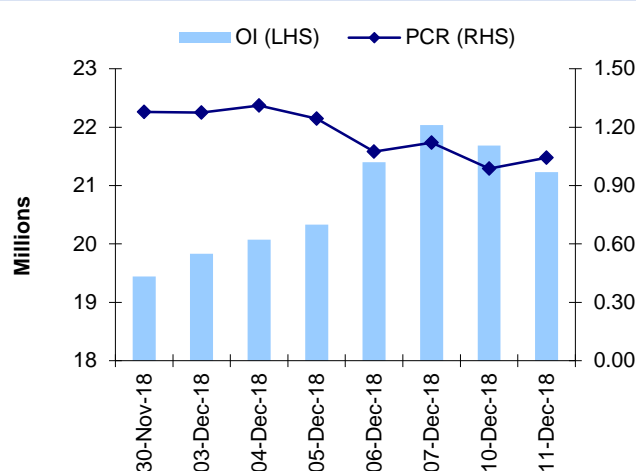
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 339,293Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	21.4%	701,500	-0.7%
SRF	13.6%	575,000	3.6%
COLPAL	13.5%	1,314,600	3.4%
BATAINDIA	12.5%	1,824,350	5.5%
RELINFRA	10.5%	8,750,300	-1.6%
REPCOHOME	10.4%	1,514,700	0.6%
ACC	8.8%	1,491,600	1.5%
TORNTPOWER	8.7%	2,520,000	0.3%
APOLLOHOSP	8.6%	1,103,000	0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BOSCHLTD	-11.4%	155,280	3.4%
AMARAJABAT	-10.5%	1,213,800	3.1%
L&TFH	-9.3%	18,013,500	2.7%
GODFRYPHLP	-9.0%	451,500	2.6%
NIITTECH	-8.1%	1,686,000	4.9%
COALINDIA	-5.9%	44,602,800	1.7%
DCBBANK	-5.3%	4,153,500	1.9%
KSCL	-5.3%	1,024,500	1.1%
PFC	-5.2%	46,068,000	4.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	85,103,084	147,917	178
RELIANCE	13,494,665	145,723	1,098
ICICIBANK	36,885,929	125,721	343
KOTAKBANK	10,078,591	120,564	1,219
SUNPHARMA	24,688,467	102,129	422
AXISBANK	16,429,956	98,614	604
HDFCBANK	4,726,445	96,962	2,060
SBIN	30,927,239	85,956	281
HDFC	3,547,051	66,867	1,905

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	18.6	7,330	239,700
M&M	800	CE	2.2	725	1,249,000
BHEL	75	CE	0.3	65	4,245,000
TATAMOTORS	200	CE	0.3	159	4,540,500
TATAMOTORS	180	CE	0.8	159	4,393,500
IDEA	40	CE	0.4	34	10,164,000
HINDALCO	250	CE	0.6	217	2,212,000
SUNPHARMA	500	CE	1.9	423	4,120,600
BHEL	70	CE	0.7	65	3,457,500
HINDALCO	230	CE	2.9	217	1,967,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	270	PE	4.0	283	6,636,000
BAJAJ-AUTO	3,000	PE	257.2	2,752	110,750
ITC	260	PE	0.8	275	3,441,600
MARUTI	7,000	PE	64.4	7,330	89,775
INFY	620	PE	3.1	677	1,705,200
DRREDDY	3,000	PE	291.5	2,720	128,250
AXISBANK	600	PE	14.0	606	1,382,400
SUNPHARMA	400	PE	7.7	423	2,165,900
TCS	1,780	PE	4.5	2,006	407,500
KOTAKBANK	1,100	PE	8.5	1,226	430,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	490	CE	187,797	1006%	24.1
HDFCBANK	2,060	CE	102,000	353%	39.8
GMRINFRA	15	CE	1,170,000	333%	0.6
BHARTIARTL	290	CE	108,800	327%	10.8
SYNDIBANK	32	CE	189,000	320%	1.3
MARICO	370	CE	213,200	273%	4.0
IOC	137	CE	660,000	255%	2.7
IDEA	51	CE	140,000	233%	0.1
TATASTEEL	500	CE	522,012	228%	18.0
SYNDIBANK	33	CE	225,000	213%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SYNDIBANK	28	PE	504,000	5500%	0.4
MANAPPURAM	60	PE	234,000	3800%	2.4
SYNDIBANK	27	PE	414,000	2200%	0.8
ALBK	38	PE	528,000	1500%	0.3
NHPC	22	PE	594,000	633%	0.2
ADANIPTS	320	PE	232,500	389%	2.5
FEDERALBNK	72	PE	572,000	333%	0.5
SBIN	270	PE	6,636,000	330%	4.0
SBIN	200	PE	120,000	208%	0.2
SBIN	275	PE	2,139,000	197%	5.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	16,135	28.9
RELIANCE	1,120	CE	11,075	19.9
RELIANCE	1,140	CE	9,442	13.4
YESBANK	180	CE	6,953	13.4
HDFCBANK	2,100	CE	5,881	22.4
YESBANK	200	CE	5,872	6.3
RELIANCE	1,160	CE	5,756	8.9
RELIANCE	1,080	CE	5,492	39.7
RELIANCE	1,180	CE	5,318	5.9
RELIANCE	1,200	CE	5,289	4.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,060	PE	8,945	13.4
RELIANCE	1,040	PE	7,698	9.3
RELIANCE	1,000	PE	6,636	4.7
RELIANCE	1,080	PE	6,080	19.8
RELIANCE	1,020	PE	5,048	6.5
SBIN	270	PE	4,910	4.0
AXISBANK	580	PE	3,879	7.5
YESBANK	160	PE	3,634	6.0
YESBANK	170	PE	3,280	9.5
MARUTI	7,000	PE	3,184	64.4

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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