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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	10,926	24,702,750	5,962,650	20.85	1.29	10500
PREVIOUS	10,922	25,039,275	5,200,450	31.65	1.30	
% CHANGE	0.04%	-1.34%	14.66%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained volatile in the second half.
- Nifty added 14 points to close at 10905.
- OI concentration is seen at 11000CE and 10500PE.
- Reduction witnessed in 10500PE and Addition in 10900CE.
- PCR OI stands at 1.29 compared to 1.30 in the previous trading session
- Nifty to trade with a support of 10500.

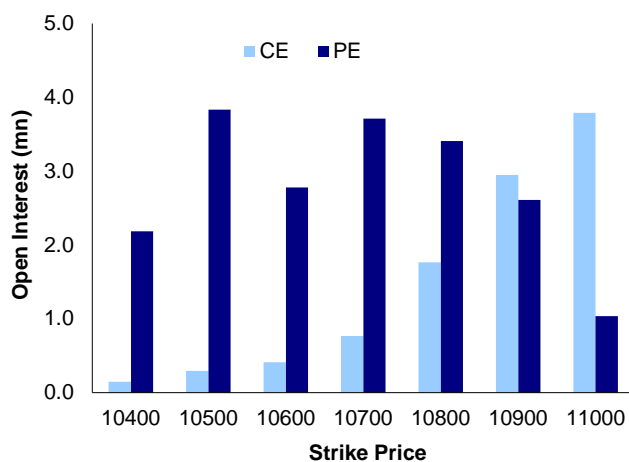
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

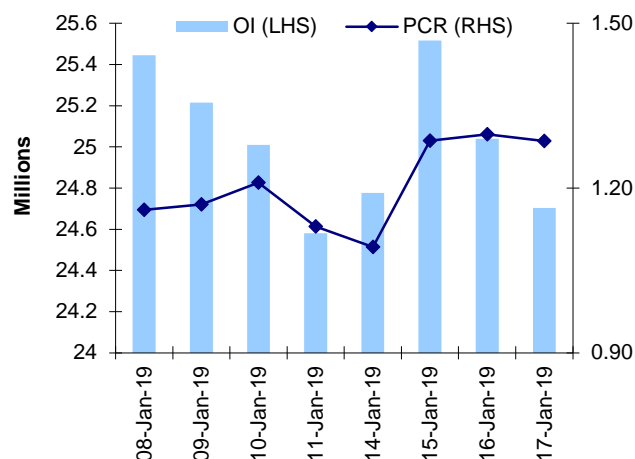
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 344,275Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
L&TFH	12.2%	27,864,000	-0.4%
AMARAJABAT	11.4%	914,900	2.4%
FEDERALBNK	10.4%	57,862,000	-3.0%
JUBLFOOD	10.1%	3,492,000	-0.2%
PAGEIND	7.8%	168,500	-0.4%
EXIDEIND	7.6%	4,948,000	-0.8%
ACC	7.5%	1,468,000	-1.3%
ESCORTS	7.1%	3,821,400	-0.5%
TV18BRDCST	7.0%	55,354,000	-5.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KPIT	-21.7%	4,745,250	-1.2%
TORNTPHARM	-16.4%	613,000	-3.1%
DCBBANK	-14.7%	5,701,500	2.7%
YESBANK	-9.8%	127,909,250	-3.3%
IGL	-8.6%	3,720,750	0.9%
REPCOHOME	-8.4%	992,200	1.2%
HDFC	-7.9%	21,127,000	1.5%
GAIL	-7.6%	12,182,856	2.1%
MINDTREE	-6.8%	3,630,600	3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	60,534,702	123,371	202
RELIANCE	7,487,963	85,311	1,134
AXISBANK	10,448,209	70,174	677
HDFC	2,773,741	55,313	2,005
TCS	2,625,816	49,558	1,894
ICICIBANK	13,171,721	49,423	375
SBIN	15,974,634	47,753	297
KOTAKBANK	3,934,500	47,694	1,220
FEDERALBNK	52,214,012	46,565	89

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	30.8	20,433	61,550
EICHERMOT	22,000	CE	75.0	20,433	50,750
ZEEL	480	CE	2.2	442	2,384,200
ZEEL	500	CE	1.1	442	2,158,000
ACC	1,500	CE	15.7	1,463	161,600
ZEEL	470	CE	3.3	442	1,886,300
TCS	2,000	CE	6.0	1,897	1,279,000
EICHERMOT	24,000	CE	19.7	20,433	35,875
INDUSINDBK	1,600	CE	6.1	1,525	847,200
HEROMOTOCO	3,200	CE	5.3	2,916	169,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.3	1,897	1,114,500
TCS	1,800	PE	6.1	1,897	1,070,750
HINDALCO	210	PE	6.8	207	2,877,000
ICICIBANK	350	PE	1.5	376	6,542,250
INFY	700	PE	2.9	733	1,848,000
TATAMOTORS	170	PE	0.9	185	3,128,000
INFY	650	PE	0.7	733	1,388,400
MARUTI	7,000	PE	37.2	7,357	97,950
ICICIBANK	340	PE	0.8	376	3,883,000
BHEL	65	PE	0.3	70	1,807,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CGPOWER	53	CE	372,000	933%	1.5
ZEEL	440	CE	234,000	800%	12.5
DISHTV	36	CE	824,000	692%	0.7
HINDUNILVR	1,760	CE	126,000	600%	30.6
TV18BRDCST	37	CE	234,000	500%	0.8
RAYMOND	820	CE	117,600	407%	22.7
FEDERALBNK	90	CE	4,879,000	374%	1.8
FEDERALBNK	87	CE	1,057,000	358%	3.0
FEDERALBNK	92	CE	4,795,000	348%	1.1
STAR	580	CE	106,700	288%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	56	PE	420,000	2000%	1.8
UNIONBANK	72	PE	210,000	1400%	1.3
RECLTD	127	PE	270,000	463%	2.8
AXISBANK	680	PE	126,000	400%	18.6
DCBBANK	185	PE	202,500	200%	3.8
ZEEL	410	PE	122,200	176%	2.1
FEDERALBNK	82	PE	1,022,000	165%	0.6
RECLTD	125	PE	1,026,000	128%	1.9
AXISBANK	670	PE	330,000	122%	13.8
RECLTD	130	PE	156,000	117%	4.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,160	CE	13,199	15.8
RELIANCE	1,140	CE	11,052	24.3
RELIANCE	1,180	CE	10,249	9.8
RELIANCE	1,200	CE	9,751	5.9
TCS	1,900	CE	8,203	29.5
FEDERALBNK	95	CE	6,973	0.7
FEDERALBNK	100	CE	5,594	0.3
YESBANK	210	CE	5,092	6.0
MINDTREE	900	CE	4,952	13.7
LT	1,360	CE	4,547	21.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	9,885	10.8
RELIANCE	1,120	PE	9,068	17.1
RELIANCE	1,140	PE	8,237	26.2
YESBANK	200	PE	5,188	8.5
RELIANCE	1,080	PE	5,042	6.6
RELIANCE	1,060	PE	3,578	4.1
AXISBANK	660	PE	3,298	10.0
TCS	1,860	PE	2,953	16.3
SBIN	300	PE	2,871	6.8
YESBANK	190	PE	2,761	4.7

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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