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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	10,855	24,323,175	5,266,450	23.9	1.11	10500
PREVIOUS	10,936	24,317,625	5,123,150	14.2	1.30	
% CHANGE	-0.74%	0.02%	2.80%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range before stooping lower in the second half.
- Nifty lost 91 points to close at 10831.
- OI concentration is seen at 11000CE and 10800PE.
- Activity witnessed in 10900 strike.
- PCR OI stands at 1.11 compared to 1.30 in the previous trading session
- Nifty to trade with a support of 10500.

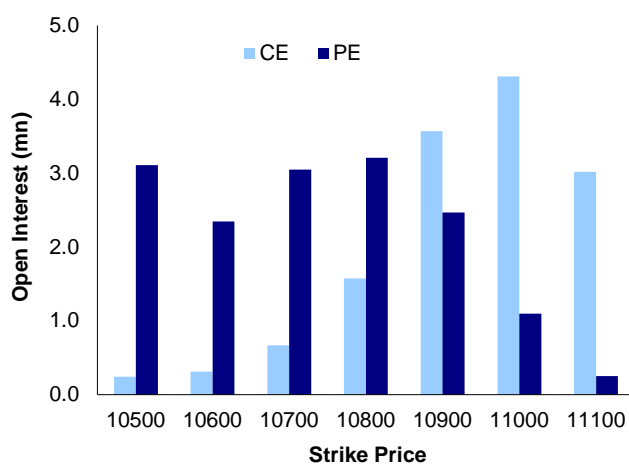
NIFTY LEVELS

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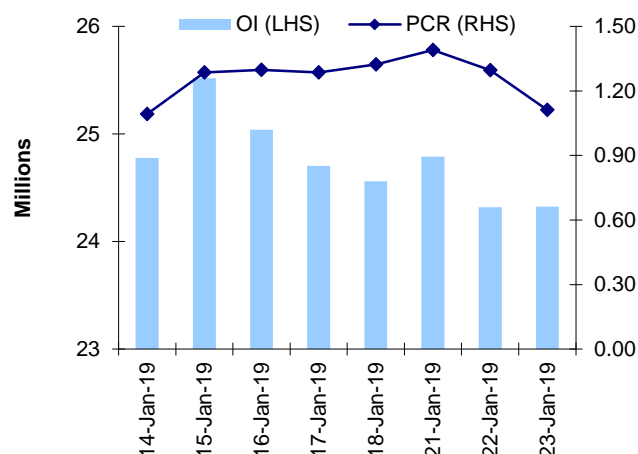
Stocks

- **Sector:-** Banking&Financial stocks traded negative.
- Market wide open interest is seen at 365,578Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	60.1%	6,018,000	-11.5%
APOLLOHOSP	13.6%	892,500	0.0%
OFSS	12.0%	129,000	2.3%
INFRATEL	9.1%	8,188,000	-0.2%
ITC	8.4%	69,916,800	-4.3%
SYNDIBANK	6.0%	22,470,000	-3.1%
ORIENTBANK	5.5%	12,663,000	-1.2%
TVSMOTOR	5.5%	4,459,000	-4.1%
AMARAJABAT	5.2%	1,103,900	0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KPIT	-71.8%	693,000	0.0%
ADANIPTS	-25.0%	14,577,500	-1.4%
TORNTPOWER	-19.4%	1,956,000	2.3%
MINDTREE	-14.0%	2,532,600	-1.6%
ASIANPAINT	-13.1%	6,487,200	-0.7%
REPCOHOME	-11.1%	827,200	-4.9%
SBIN	-10.1%	60,594,000	-1.2%
NATIONALUM	-9.3%	18,888,000	1.6%
TV18BRDCST	-8.6%	51,766,000	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	26,921,274	114,655	431
ITC	40,188,183	114,169	277
RELIANCE	8,829,502	108,938	1,226
YESBANK	46,394,304	91,270	197
ZEEL	12,987,032	56,541	433
AXISBANK	7,596,006	50,431	662
MARUTI	702,474	49,630	7,045
TCS	2,578,169	48,542	1,876
HDFC	2,201,110	43,216	1,958

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
KOTAKBANK	1,240	CE	49.4	1,277	2,021,600
EICHERMOT	22,000	CE	30.6	20,100	55,800
ITC	300	CE	0.7	279	10,612,800
ZEEL	480	CE	1.1	433	2,061,800
SBIN	310	CE	0.8	287	6,810,000
EICHERMOT	23,000	CE	17.7	20,100	38,450
ACC	1,500	CE	6.8	1,434	174,800
SBIN	300	CE	1.5	287	6,387,000
ITC	290	CE	1.5	279	7,231,200
ASIANPAINT	1,440	CE	9.3	1,400	666,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
KOTAKBANK	1240	PE	12.6	1276.95	1094400
TCS	1700	PE	2.4	1881.7	1067250
TCS	1800	PE	6.3	1881.7	935000
HINDALCO	210	PE	6	205.75	2712500
ICICIBANK	350	PE	1.85	368.55	5626500
BPCL	300	PE	0.3	356.85	514800
YESBANK	180	PE	3.5	197.9	6557250
RELIANCE	1200	PE	9.05	1230.1	1942000
AXISBANK	600	PE	2.05	661.8	1582800
TATAMOTORS	170	PE	0.9	180.35	2738000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIPRULI	315	CE	157,500	5150%	5.3
ICICIPRULI	320	CE	733,500	3662%	3.9
INFY	820	CE	109,200	2933%	0.6
ICICIPRULI	325	CE	187,500	1983%	2.7
ICICIPRULI	330	CE	564,000	1346%	2.0
ICICIPRULI	335	CE	102,000	656%	1.5
M&M	700	CE	217,000	471%	11.2
RBLBANK	610	CE	355,200	363%	5.1
EXIDEIND	245	CE	238,000	358%	2.5
GRASIM	800	CE	197,250	270%	9.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	89	PE	450,000	7400%	2.0
ICICIPRULI	290	PE	196,500	6450%	3.3
NCC	65	PE	152,000	850%	1.9
KPIT	205	PE	1,055,250	838%	0.1
ICICIPRULI	300	PE	322,500	668%	6.2
ORIENTBANK	85	PE	469,000	509%	1.0
ICICIPRULI	310	PE	181,500	332%	11.0
WIPRO	350	PE	350,400	265%	5.8
WIPRO	345	PE	345,600	172%	3.8
ITC	265	PE	957,600	151%	1.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	300	CE	16,420	0.7
RELIANCE	1,240	CE	13,906	15.4
RELIANCE	1,260	CE	12,781	8.8
ITC	290	CE	10,959	1.5
RELIANCE	1,280	CE	10,146	4.9
ITC	295	CE	9,523	0.9
RELIANCE	1,300	CE	9,436	2.8
YESBANK	200	CE	7,592	8.5
SUNPHARMA	440	CE	6,852	6.4
ITC	310	CE	5,648	0.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	11,998	9.1
RELIANCE	1,220	PE	10,508	15.6
ITC	280	PE	7,621	5.1
RELIANCE	1,240	PE	5,385	25.1
RELIANCE	1,180	PE	5,180	5.3
ITC	290	PE	4,858	12.1
SUNPHARMA	400	PE	4,769	2.7
MARUTI	7,000	PE	4,614	127.2
ITC	270	PE	4,585	1.8
ITC	285	PE	4,472	8.2

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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