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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	10,643	15,736,950	8,685,400	-8.1	0.80	10500
PREVIOUS	10,668	17,928,750	8,167,850	16.05	0.83	
% CHANGE	-0.24%	-12.23%	6.34%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty closed flat at 10651.
- OI concentration is seen at 10800CE and 10500PE.
- Reduction witnessed in 10900CE and in 10700PE.
- PCR OI stands at 0.80 compared to 0.83 in the previous trading session
- Nifty to trade with a support of 10500.

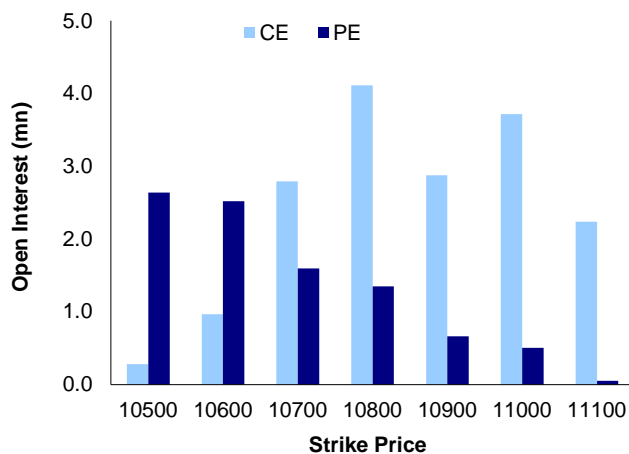
NIFTY LEVELS

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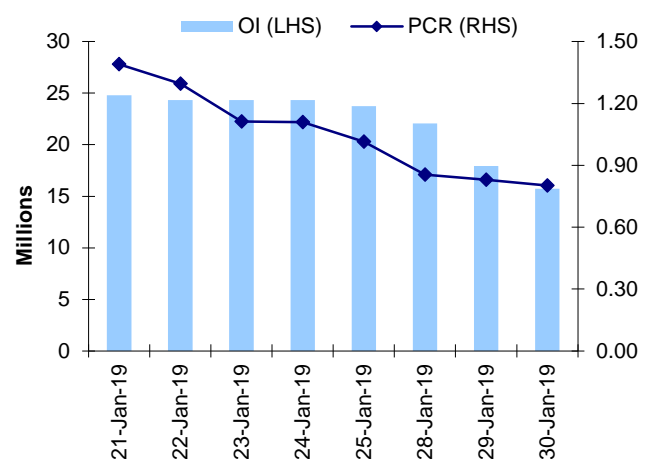
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 363,852Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	-70.8%	559,800	2.0%
BEML	-68.1%	303,800	0.4%
MFSL	-62.8%	358,800	1.8%
REPCOHOME	-61.9%	193,600	0.5%
IDBI	-61.9%	7,030,000	-3.3%
HCLTECH	-61.4%	1,745,800	3.0%
EQUITAS	-61.2%	3,104,000	2.5%
INDIANB	-60.5%	570,000	0.8%
MGL	-60.0%	189,600	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	46,912,230	324,951	691
ICICIBANK	39,400,056	142,586	366
YESBANK	65,312,137	132,640	200
RELIANCE	7,846,940	94,796	1,196
HDFCBANK	4,628,540	94,216	2,035
HDFC	4,127,767	77,848	1,886
HCLTECH	7,026,674	71,507	1,018
BAJAJ-AUTO	2,450,943	62,227	2,500
ZEEL	15,810,931	60,654	389

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TECHM	740	CE	1.1	715	876,000
EICHERMOT	22,000	CE	3.8	18,944	44,225
ITC	300	CE	0.1	275	6,844,800
KOTAKBANK	1,240	CE	4.2	1,222	1,008,800
TCS	2,000	CE	4.6	1,977	813,500
AXISBANK	700	CE	2.8	689	2,353,200
HINDALCO	225	CE	0.1	206	3,104,500
ASIANPAINT	1,560	CE	0.3	1,389	417,000
ITC	310	CE	0.1	275	4,879,200
ASIANPAINT	1,440	CE	0.7	1,389	395,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	0.6	1,977	1,042,250
TCS	1,800	PE	0.6	1,977	848,500
HINDALCO	210	PE	4.5	206	2,551,500
TATAMOTORS	170	PE	0.2	175	3,384,000
ICICIBANK	350	PE	2.7	366	6,822,750
INFY	650	PE	0.1	725	979,200
TECHM	700	PE	1.4	715	216,000
TECHM	720	PE	7.9	715	204,000
SBIN	280	PE	0.5	288	2,856,000
AXISBANK	670	PE	1.2	689	1,218,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	2,040	CE	181,250	3928%	9.3
LICHSGFIN	440	CE	134,200	618%	5.9
BAJAJ-AUTO	2,600	CE	141,000	494%	6.7
HDFC	1,900	CE	243,000	319%	4.9
IBULHSGFIN	700	CE	297,000	206%	9.5
EXIDEIND	225	CE	182,000	203%	1.9
IDFC	39	CE	145,200	175%	0.3
HDFCBANK	2,060	CE	196,750	171%	4.2
JINDALSTEL	130	CE	582,750	170%	2.0
TATAPOWER	70	CE	540,000	161%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	690	PE	699,600	19333%	6.4
HCLTECH	1,000	PE	110,600	2533%	3.5
NHPC	23	PE	351,000	1200%	0.2
AXISBANK	680	PE	882,000	893%	3.0
AXISBANK	670	PE	1,218,000	487%	1.2
WIPRO	360	PE	451,200	284%	1.8
NMDC	95	PE	510,000	270%	0.8
AXISBANK	700	PE	154,800	239%	12.9
NMDC	92	PE	1,056,000	238%	0.1
DISHTV	17	PE	168,000	200%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AXISBANK	700	CE	21,718	2.8
RELIANCE	1,220	CE	19,209	1.8
YESBANK	210	CE	18,094	0.9
RELIANCE	1,240	CE	12,033	0.8
YESBANK	220	CE	10,896	0.3
AXISBANK	710	CE	10,167	1.0
TCS	2,000	CE	10,101	4.6
AXISBANK	690	CE	9,991	6.1
BAJFINANCE	2,600	CE	9,989	22.8
AXISBANK	720	CE	8,528	0.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	21,632	9.9
AXISBANK	680	PE	10,200	3.0
YESBANK	200	PE	9,989	3.7
RELIANCE	1,180	PE	9,732	2.7
AXISBANK	690	PE	7,657	6.4
AXISBANK	670	PE	7,147	1.2
RELIANCE	1,220	PE	6,820	24.9
SBIN	280	PE	6,408	0.5
ICICIBANK	350	PE	5,776	2.7
BAJAJ-AUTO	2,500	PE	5,563	36.7

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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