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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	11,748	15,991,125	6,173,900	79.4	1.11	11260
PREVIOUS	11,680	16,442,175	5,058,600	56.9	1.12	
% CHANGE	0.59%	-2.74%	22.05%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and breached 11700 levels before giving up some gains.
- Nifty added 45 points to close at 11669.
- OI concentration is seen at 12000CE and 11000PE.
- Reduction witnessed in 11600CE and in 11500PE.
- PCR OI stands at 1.11 compared to 1.12 in the previous trading session.
- Nifty to trade with a support of 11260.

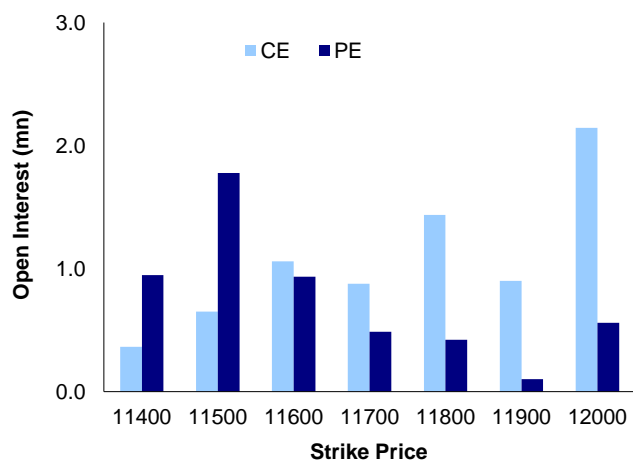
NIFTY LEVELS

11150	11275	11359	11435	11531	11645
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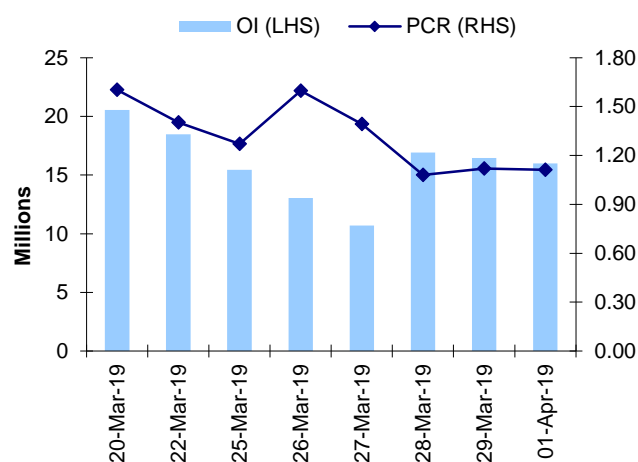
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 302,406Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	20.6%	3,009,600	-2.7%
EXIDEIND	20.2%	9,328,000	-1.5%
CIPLA	14.8%	7,561,000	-0.6%
BALKRISIND	10.9%	1,869,600	-0.5%
AMBUJACEM	10.2%	11,387,500	-0.3%
DABUR	9.9%	14,002,500	-1.9%
IRB	9.9%	8,908,800	7.7%
LT	9.4%	6,794,250	1.9%
VOLTAS	9.0%	5,391,000	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	-21.9%	2,142,000	2.5%
DISHTV	-8.9%	52,624,000	3.0%
BEML	-8.3%	1,558,900	-0.4%
REPCOHOME	-8.1%	820,600	-0.6%
MCX	-7.6%	1,794,100	-0.2%
CANFINHOME	-7.6%	3,862,800	1.5%
IDBI	-7.5%	28,990,000	-0.9%
IDEA	-6.6%	275,708,236	-2.7%
UJJIVAN	-6.6%	2,803,200	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,098,281	140,036	1,392
TATAMOTORS	46,389,181	85,846	187
MARUTI	1,142,386	77,824	6,841
YESBANK	27,807,546	76,888	276
TATASTEEL	13,523,554	72,640	535
SBIN	22,372,357	72,514	323
HDFC	3,328,552	65,242	1,960
ICICIBANK	16,106,604	65,155	398
BANKBARODA	42,469,408	56,810	133

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	4.9	325	6,345,000
ICICIBANK	400	CE	11.9	400	6,932,750
KOTAKBANK	1,360	CE	38.1	1,349	803,200
SBIN	315	CE	15.7	325	4,860,000
TATAMOTORS	200	CE	4.9	189	3,674,000
HEROMOTOCO	2,700	CE	43.6	2,576	190,000
HEROMOTOCO	2,600	CE	79.4	2,576	165,200
DRREDDY	3,000	CE	20.2	2,817	194,500
HEROMOTOCO	2,800	CE	23.1	2,576	153,600
BPCL	400	CE	11.8	395	351,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	400	PE	10.6	400	5,585,250
AXISBANK	760	PE	18.7	771	1,514,400
DRREDDY	3,000	PE	191.2	2,817	127,750
INFY	730	PE	12.4	761	1,676,400
TCS	2,000	PE	45.2	2,046	457,750
SBIN	300	PE	2.8	325	2,175,000
IDEA	15	PE	0.4	17	8,225,352
TCS	1,800	PE	5.9	2,046	413,750
SBIN	320	PE	7.9	325	1,932,000
HEROMOTOCO	2,400	PE	29.3	2,576	81,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HEXAWARE	400	CE	114,000	7500%	4.6
INDIACEM	117	CE	225,000	2400%	3.0
HINDZINC	300	CE	316,800	2375%	3.9
DISHTV	50	CE	312,000	1850%	0.3
NATIONALUM	62	CE	216,000	1250%	1.2
EXIDEIND	220	CE	246,000	1130%	7.1
NCC	100	CE	184,000	1050%	16.8
IRB	170	CE	134,400	950%	3.7
BHEL	81	CE	285,000	850%	1.6
TV18BRDCST	42	CE	117,000	800%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	162	PE	518,000	14700%	7.7
HINDPETRO	275	PE	174,300	1560%	6.5
ADANIANT	150	PE	124,000	1450%	9.1
ICICIBANK	405	PE	143,000	1200%	13.3
CGPOWER	30	PE	336,000	833%	0.2
IRB	140	PE	156,800	717%	1.9
HINDALCO	215	PE	262,500	582%	6.7
IDFCFIRSTB	56	PE	156,000	550%	2.4
TATAMOTORS	185	PE	524,000	524%	7.5
INDIACEM	115	PE	220,500	513%	7.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	10,388	43.4
MARUTI	7,000	CE	9,222	151.9
TATAMOTORS	200	CE	8,151	4.9
RELIANCE	1,440	CE	7,105	25.9
RELIANCE	1,420	CE	6,252	33.5
TATAMOTORS	190	CE	5,873	8.6
RELIANCE	1,500	CE	5,099	11.4
TATASTEEL	540	CE	4,706	15.1
RELIANCE	1,460	CE	4,653	19.9
MARUTI	7,200	CE	4,300	85.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	PE	4,815	24.1
RELIANCE	1,300	PE	4,118	9.7
RELIANCE	1,380	PE	3,867	31.7
RELIANCE	1,340	PE	3,256	18.0
RELIANCE	1,320	PE	3,192	13.0
MARUTI	6,500	PE	2,808	76.0
TATAMOTORS	180	PE	2,606	5.5
SBIN	320	PE	2,562	7.9
MARUTI	6,700	PE	2,462	132.2
TATASTEEL	520	PE	2,433	9.4

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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