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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	11,780	15,985,800	4,814,350	66.5	1.15	11350
PREVIOUS	11,748	15,991,125	6,173,900	79.4	1.11	
% CHANGE	0.26%	-0.03%	-22.02%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range throughout the session.
- Nifty added 44 points to close at 11713.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and in 11700PE.
- PCR OI stands at 1.15 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 11350.

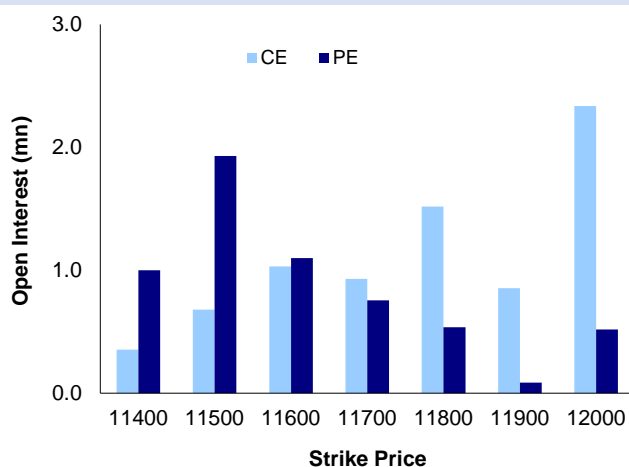
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

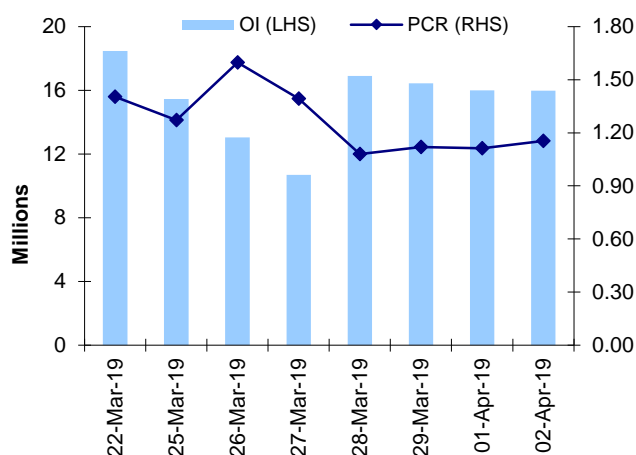
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 315,150Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATAMOTORS	20.8%	62,172,000	8.3%
SYNDIBANK	16.7%	29,910,000	1.9%
BHARTIARTL	13.2%	33,619,200	4.6%
MGL	12.2%	606,600	-2.9%
ORIENTBANK	11.7%	15,890,000	2.7%
OFSS	11.5%	244,650	0.7%
TATAGLOBAL	10.9%	13,342,500	1.8%
TVSMOTOR	10.3%	5,603,000	1.5%
GODREJCP	9.6%	5,650,200	-3.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	-17.3%	587,000	-1.5%
BSOFT	-16.2%	3,699,000	-1.1%
REPCOHOME	-10.5%	734,800	1.0%
STAR	-9.6%	3,059,100	-0.4%
CGPOWER	-8.6%	26,604,000	0.1%
KSCL	-8.0%	985,500	0.8%
EQUITAS	-7.8%	10,736,000	2.1%
DISHTV	-6.9%	49,008,000	-1.2%
RELCAPITAL	-6.8%	6,810,000	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	100,834,335	198,868	203
RELIANCE	8,012,636	111,404	1,390
SBIN	27,897,583	91,234	329
TCS	3,719,663	76,779	2,079
ZEEL	17,842,383	75,015	418
HDFC	3,655,232	72,364	1,996
BHARTIARTL	20,054,316	70,831	356
YESBANK	24,708,930	68,729	280
HDFCBANK	2,727,624	62,632	2,295

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	6.7	331	7,623,000
ICICIBANK	400	CE	10.7	400	6,696,250
LT	1,440	CE	29.6	1,420	526,500
HEROMOTOCO	2,700	CE	42.7	2,588	198,200
BPCL	400	CE	7.4	383	446,400
TATAMOTORS	200	CE	12.0	204	4,068,000
SBIN	365	CE	1.7	331	4,563,000
HEROMOTOCO	2,600	CE	79.9	2,588	175,200
EICHERMOT	23,000	CE	120.0	20,729	23,975
HEROMOTOCO	2,800	CE	20.9	2,588	165,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.7	331	6,606,000
ICICIBANK	400	PE	10.6	400	5,750,250
TCS	2000	PE	25.2	2,088	770,000
AXISBANK	760	PE	17.2	773	1,514,400
TATAMOTORS	180	PE	2.4	204	2,632,000
SBIN	320	PE	6.2	331	2,988,000
INFY	730	PE	11.9	763	1,752,000
DRREDDY	3000	PE	209.0	2,816	127,750
TATAMOTORS	190	PE	4.5	204	2,044,000
IDEA	15	PE	0.4	17	8,622,712

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	365	CE	4,563,000	50600%	1.7
TATAMOTORS	235	CE	142,000	2267%	2.0
TATAMTRDVR	110	CE	205,200	1700%	1.6
HEXAWARE	370	CE	186,000	1671%	14.6
NCC	132	CE	104,000	1200%	0.5
DISHTV	38	CE	320,000	900%	3.5
BPCL	390	CE	106,200	883%	10.9
TATAPOWER	78	CE	171,000	533%	2.0
TATAMOTORS	215	CE	382,000	479%	5.8
TATAMOTORS	230	CE	1,080,000	405%	2.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	205	PE	152,000	2433%	10.4
TATAMOTORS	195	PE	1,002,000	2405%	6.0
BHARTIARTL	350	PE	421,600	1027%	10.3
TATAMOTORS	190	PE	2,044,000	605%	4.5
TATAMOTORS	200	PE	1,818,000	599%	7.9
TATAMTRDVR	95	PE	102,600	440%	3.3
BEL	100	PE	246,000	356%	4.3
SBIN	335	PE	123,000	356%	12.5
NBCC	62	PE	104,000	333%	2.7
BHARTIARTL	340	PE	498,100	331%	7.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	CE	15,932	12.0
TATAMOTORS	210	CE	11,954	7.4
TATAMOTORS	220	CE	9,620	4.4
SBIN	340	CE	6,564	6.7
RELIANCE	1,400	CE	6,015	40.2
TCS	2,100	CE	5,321	54.4
TATAMOTORS	205	CE	5,052	9.5
RELIANCE	1,420	CE	4,998	31.6
TATAMOTORS	190	CE	4,796	18.4
RELIANCE	1,440	CE	4,521	24.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	5,498	2.4
TATAMOTORS	190	PE	5,326	4.5
TCS	2,000	PE	4,559	25.2
RELIANCE	1,380	PE	4,164	33.0
RELIANCE	1,360	PE	3,772	24.8
RELIANCE	1,340	PE	3,570	18.2
TATAMOTORS	185	PE	3,495	3.3
TATAMOTORS	200	PE	3,339	7.9
SBIN	300	PE	2,931	2.7
ZEEL	400	PE	2,806	15.6

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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