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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	11,680	15,476,100	5,791,000	81.55	1.19	11350
PREVIOUS	11,730	15,615,000	5,557,500	86.65	1.18	
% CHANGE	-0.43%	-0.89%	4.20%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower to close below 11600.
- Nifty lost 45 points to close at 11598.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11900CE and in 11600PE.
- PCR OI stands at 1.19 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 11350.

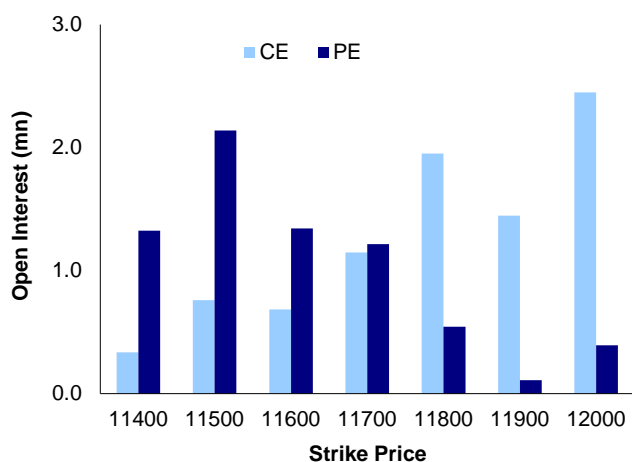
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

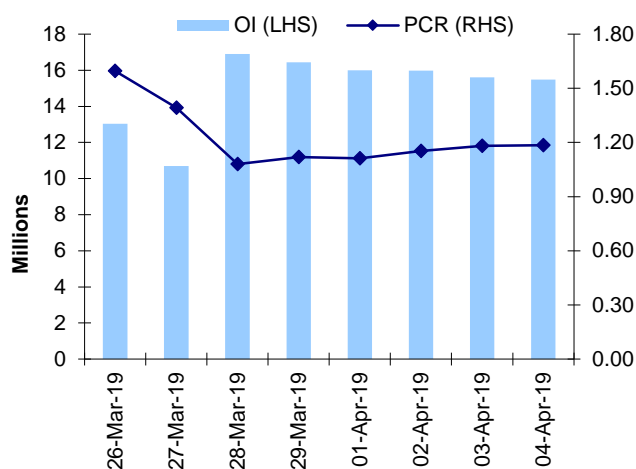
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 297,519Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	31.5%	18,380,000	-1.8%
BPCL	27.3%	10,542,600	-2.5%
REPCOHOME	21.6%	903,100	-6.4%
AMARAJABAT	17.4%	2,147,600	0.6%
RELCAPITAL	13.8%	8,181,000	-3.6%
MRPL	13.1%	4,284,000	-2.8%
STAR	9.5%	3,204,300	4.6%
PETRONET	8.7%	9,180,000	-2.1%
SRF	8.6%	1,000,000	4.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	-9.1%	1,473,500	-2.0%
INDIANB	-8.1%	3,552,000	0.0%
SAIL	-6.6%	81,180,000	1.0%
JETAIRWAYS	-6.6%	6,382,200	3.4%
INDIGO	-6.3%	2,257,800	4.9%
TATACHEM	-6.3%	3,981,000	2.3%
TORNTPOWER	-5.9%	2,220,000	1.3%
SIEMENS	-4.6%	1,583,450	-1.7%
IBULHSGFIN	-4.5%	16,173,000	3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,375,674	113,963	1,353
YESBANK	42,003,554	112,875	268
MARUTI	1,388,375	98,823	7,113
HDFC	4,463,212	90,936	2,042
TCS	4,397,518	89,699	2,015
SBIN	27,832,294	89,530	322
TATAMOTORS	41,268,908	84,335	206
ZEEL	18,795,965	76,507	417
ICICIBANK	14,521,564	56,779	389

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	4.2	324	8,949,000
ICICIBANK	400	CE	6.5	392	7,768,750
LT	1,400	CE	25.2	1,380	628,500
HEROMOTOCO	2,700	CE	62.7	2,660	235,600
LT	1,440	CE	13.3	1,380	558,750
EICHERMOT	22,000	CE	209.6	20,634	29,450
EICHERMOT	23,000	CE	102.5	20,634	28,550
TECHM	800	CE	11.4	781	891,600
LT	1,420	CE	18.5	1,380	524,250
TATAMOTORS	210	CE	8.4	208	4,372,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.9	324	6,387,000
ICICIBANK	400	PE	14.1	392	5,997,750
SBIN	320	PE	7.8	324	4,272,000
TATAMOTORS	180	PE	1.6	208	3,428,000
AXISBANK	760	PE	17.4	767	1,566,000
TCS	2,000	PE	42.8	2,032	703,500
LT	1,400	PE	44.5	1,380	314,625
TECHM	800	PE	30.4	781	512,400
TATAMOTORS	200	PE	6.1	208	2,442,000
INFY	730	PE	13.1	754	1,750,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	15	CE	1,509,968	7500%	0.9
IDEA	14	CE	2,880,860	7150%	1.1
FEDERALBNK	112	CE	329,000	683%	0.3
HDFC	2,080	CE	103,000	358%	32.7
FEDERALBNK	96	CE	112,000	300%	3.5
IDEA	22	CE	298,020	275%	0.1
BPCL	360	CE	225,000	257%	12.4
NCC	105	CE	424,000	212%	5.0
IDEA	15	CE	953,664	200%	0.9
CGPOWER	40	CE	204,000	183%	2.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	12	PE	655,644	3200%	0.2
ICICIBANK	430	PE	203,500	825%	39.4
IDEA	14	PE	1,033,136	643%	0.4
PETRONET	235	PE	390,000	584%	4.5
NCC	90	PE	160,000	400%	0.7
DISHTV	40	PE	528,000	340%	3.1
DISHTV	41	PE	120,000	275%	3.7
RELINFRA	100	PE	107,900	261%	1.4
IDFCFIRSTB	51	PE	1,296,000	238%	0.7
IDEA	15	PE	1,748,384	184%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	7,129	23.1
HEROMOTOCO	2,700	CE	5,826	62.7
TATAMOTORS	210	CE	5,133	8.4
MARUTI	7,500	CE	4,706	60.4
IBULHSGFIN	900	CE	4,327	60.4
TATAMOTORS	220	CE	4,210	5.0
TCS	2,100	CE	4,111	33.1
RELIANCE	1,420	CE	4,011	17.4
TCS	2,200	CE	3,942	13.2
MARUTI	7,200	CE	3,698	159.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	PE	5,866	35.7
RELIANCE	1,340	PE	3,655	26.2
RELIANCE	1,320	PE	3,282	18.8
RELIANCE	1,300	PE	3,164	12.9
SBIN	320	PE	3,004	7.8
IBULHSGFIN	800	PE	2,803	19.3
MARUTI	7,000	PE	2,779	115.1
TATAMOTORS	200	PE	2,702	6.1
TCS	2,000	PE	2,572	42.8
YESBANK	260	PE	2,468	9.8

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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