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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	12,056	19,274,550	5,476,300	35.15	1.45	11500
PREVIOUS	12,104	19,791,075	8,002,500	16.45	1.48	
% CHANGE	-0.40%	-2.61%	-31.57%	-	-	

OUTLOOK

Nifty

- Nifty traded with a negative bias through the trading session.
- Nifty lost 66 points to close at 12021.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 12100CE and in 11800PE.
- PCR OI stands at 1.45 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 11500.

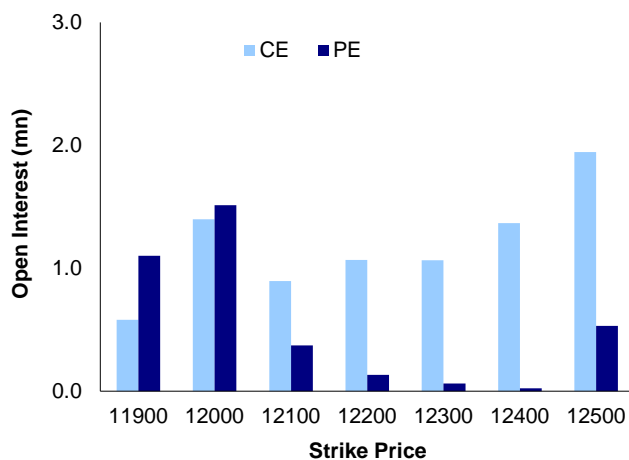
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

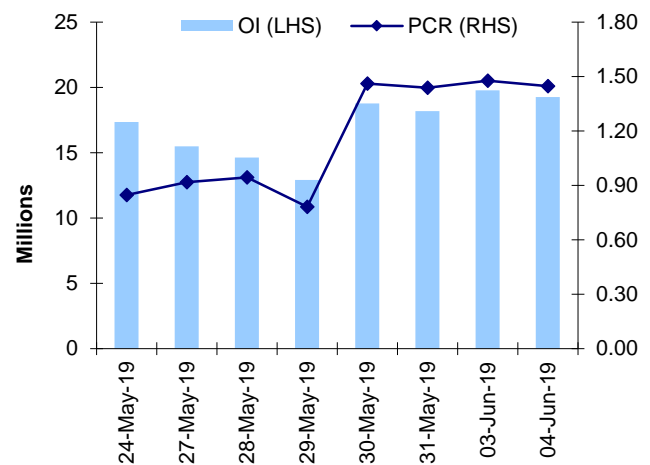
Stocks

- **Sector:-** Cement stocks traded negative.
- Market wide open interest is seen at 312,790Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MIINDTREE	47.6%	1,572,600	-1.0%
MANAPPURAM	12.8%	11,364,000	3.3%
IDBI	12.3%	29,630,000	7.7%
PCJEWELLER	11.4%	14,261,000	-1.7%
INDIACEM	11.0%	19,071,000	-5.1%
ORIENTBANK	10.2%	9,863,000	2.8%
INFRATEL	8.8%	6,868,000	2.0%
CEATLTD	8.4%	887,200	2.9%
WIPRO	7.5%	41,683,200	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-11.3%	1,312,300	1.1%
RAMCOCEM	-9.3%	1,186,400	-1.9%
BERGEPAIN	-8.3%	3,132,800	-1.3%
APOLLOHOSP	-7.7%	1,150,500	-1.8%
JUSTDIAL	-5.9%	2,809,800	-4.8%
BHARATFIN	-5.8%	4,708,000	-1.1%
AJANTPHARM	-5.7%	454,000	-1.5%
BATAINDIA	-5.3%	1,450,350	0.9%
INDIANB	-5.2%	4,442,000	-5.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,059,911	95,886	1,352
AXISBANK	9,515,354	77,870	823
YESBANK	45,560,540	69,310	153
DRREDDY	2,438,393	65,569	2,665
SBIN	18,130,636	64,197	352
ICICIBANK	14,514,451	60,961	419
LT	3,854,101	60,594	1,570
HDFC	2,430,870	54,035	2,224
TCS	2,408,658	52,870	2,183

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	1.3	174	5,322,000
BHEL	75	CE	1.4	71	3,495,000
BAJAJ-AUTO	3,100	CE	40.1	3,003	175,000
SBIN	360	CE	8.1	354	4,167,000
TATAMOTORS	190	CE	2.5	174	3,334,000
WIPRO	300	CE	1.7	288	2,307,200
ITC	300	CE	1.0	281	4,159,200
BANKBARODA	140	CE	3.2	133	2,832,000
BHEL	80	CE	0.6	71	2,272,500
HEROMOTOCO	2,900	CE	27.5	2,770	115,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	5.5	2,196	819,750
INFY	680	PE	2.5	725	2,278,800
ITC	275	PE	2.6	281	3,456,000
BANKBARODA	130	PE	4.2	133	2,360,000
SBIN	350	PE	8.5	354	2,502,000
SBIN	300	PE	0.7	354	2,403,000
ADANIPTS	400	PE	3.2	424	552,500
ITC	270	PE	1.5	281	2,407,200
RELIANCE	1,240	PE	3.7	1,355	918,000
MARUTI	6,800	PE	81.2	7,087	81,525

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	50	CE	1,020,000	5000%	0.3
INDIACEM	95	CE	225,000	4900%	9.2
TATAGLOBAL	290	CE	110,250	4800%	1.0
IDBI	46	CE	290,000	2800%	0.5
IDBI	47	CE	110,000	1000%	0.4
IDBI	44	CE	280,000	600%	0.7
IDBI	45	CE	1,400,000	567%	0.6
IDBI	43	CE	200,000	567%	1.0
IRB	125	CE	464,000	504%	5.2
TVSMOTOR	520	CE	381,000	486%	7.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAGLOBAL	250	PE	114,750	5000%	6.6
MINDTREE	940	PE	107,400	1277%	4.9
COLPAL	1,100	PE	124,600	790%	11.4
FEDERALBNK	101	PE	196,000	600%	1.3
IDBI	40	PE	210,000	600%	2.1
IDBI	38	PE	220,000	450%	1.2
IDBI	34	PE	440,000	389%	0.4
RECLTD	147	PE	102,000	325%	4.0
IDBI	36	PE	320,000	300%	0.7
IDBI	37	PE	160,000	220%	0.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	6,263	17.1
RELIANCE	1,360	CE	5,275	32.4
RELIANCE	1,380	CE	4,576	23.9
YESBANK	160	CE	4,262	6.6
YESBANK	150	CE	3,372	11.1
TATASTEEL	500	CE	3,202	14.4
DRREDDY	2,800	CE	2,757	36.5
SBIN	360	CE	2,728	8.1
RELIANCE	1,420	CE	2,640	12.0
LT	1,600	CE	2,283	25.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	4,853	27.2
RELIANCE	1,300	PE	3,211	13.4
RELIANCE	1,320	PE	2,389	19.3
DRREDDY	2,500	PE	2,244	28.4
TCS	2,200	PE	2,226	47.4
RELIANCE	1,360	PE	2,122	36.6
YESBANK	150	PE	2,029	7.3
SBIN	350	PE	1,974	8.5
ICICIBANK	420	PE	1,756	10.1
TCS	2,160	PE	1,728	30.5

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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