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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	11,076	14,591,400	4,950,100	41.05	1.30	10500
PREVIOUS	11,098	14,573,250	5,130,650	40.2	1.37	
% CHANGE	-0.20%	0.12%	-3.52%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range-bound through the trading session
- Nifty lost 22 points to close at 11035.
- OI concentration is seen at 11000CE and 10800PE.
- Addition witnessed in 11000CE and Reduction in 10800PE.
- PCR OI stands at 1.30 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 10500.

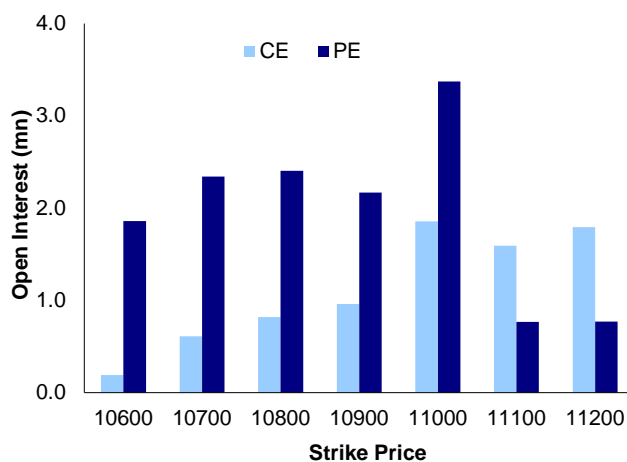
NIFTY LEVELS

10547 10618 10789 10848 10949 11150

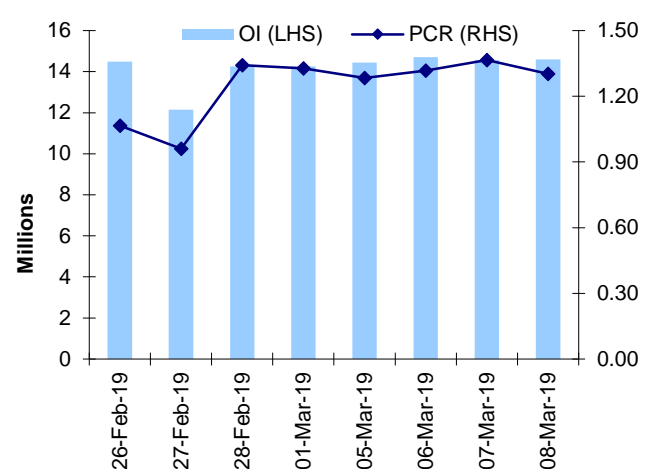
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 303,401Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OIL	22.2%	6,108,003	-1.9%
WIPRO	14.3%	36,064,000	-4.1%
ONGC	13.7%	31,061,250	-1.1%
COALINDIA	13.3%	21,419,200	0.0%
ARVIND	12.9%	6,440,000	-6.0%
TATACHEM	12.1%	5,457,750	-0.4%
GODFRYPHLP	12.0%	490,000	2.0%
RAMCOCEM	11.5%	791,200	0.4%
JUSTDIAL	10.5%	2,384,200	5.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	-8.3%	2,884,750	1.6%
TORNTPOWER	-8.2%	1,959,000	0.1%
MFSL	-6.8%	1,820,400	2.9%
RECLTD	-5.7%	27,414,000	-1.2%
ORIENTBANK	-5.5%	13,426,000	-1.8%
RPOWER	-5.4%	89,440,000	-3.2%
CIPLA	-4.9%	8,156,000	-0.3%
INFRATEL	-4.9%	5,834,000	0.0%
ZEEL	-4.1%	17,587,700	-0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,040,052	76,545	1,267
WIPRO	27,344,869	70,898	258
LT	4,868,283	65,626	1,339
ICICIBANK	16,143,455	59,803	371
AXISBANK	7,744,794	56,777	733
SBIN	19,943,319	56,317	281
YESBANK	23,233,663	54,021	232
TATAMOTORS	28,012,914	51,306	181
NTPC	28,885,977	43,569	152

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.6	258	5,347,200
TATAMOTORS	200	CE	2.0	182	6,082,000
BHEL	75	CE	0.4	67	2,227,500
BAJAJ-AUTO	3,000	CE	53.2	2,955	215,000
COALINDIA	250	CE	0.9	226	1,674,200
BHEL	70	CE	1.3	67	1,972,500
COALINDIA	240	CE	1.9	226	1,522,400
LT	1,360	CE	19.2	1,336	469,125
KOTAKBANK	1,300	CE	7.0	1,243	911,200
HEROMOTOCO	2,800	CE	54.6	2,760	141,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	10.5	1,336	1,295,625
BPCL	360	PE	7.7	369	763,200
LT	1,320	PE	22.2	1,336	721,500
BPCL	340	PE	2.9	369	561,600
BPCL	320	PE	1.1	369	397,800
ICICIBANK	350	PE	2.1	373	4,427,500
GAIL	320	PE	1.6	350	493,395
BHEL	65	PE	1.3	67	1,290,000
ITC	260	PE	0.3	294	2,865,600
HEROMOTOCO	2,600	PE	21.4	2,760	97,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	400	CE	761,200	34500%	0.4
WIPRO	265	CE	540,800	16800%	4.0
WIPRO	266	CE	163,200	2450%	3.6
JETAIRWAYS	360	CE	440,000	2400%	0.9
PFC	107	CE	446,400	2300%	4.3
HCLTECH	1,020	CE	116,200	1560%	21.8
JETAIRWAYS	340	CE	314,600	1489%	1.2
WIPRO	275	CE	796,800	896%	1.8
ALBK	62	CE	117,000	800%	0.6
WIPRO	270	CE	1,942,400	668%	2.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	250	PE	364,800	2750%	3.5
TV18BRDCST	27	PE	273,000	2000%	1.6
INFY	670	PE	130,800	891%	3.7
WIPRO	260	PE	812,800	877%	7.6
NTPC	132	PE	256,000	611%	0.5
ALBK	53	PE	169,000	550%	2.0
ITC	295	PE	232,800	385%	5.8
WIPRO	258	PE	150,400	370%	7.0
TV18BRDCST	26	PE	182,000	367%	1.7
WIPRO	240	PE	668,800	364%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	4,822	18.9
TATASTEEL	520	CE	4,497	9.7
TATAMOTORS	200	CE	4,469	2.0
AXISBANK	740	CE	4,077	16.9
BAJFINANCE	2,800	CE	4,068	65.8
TCS	2,100	CE	3,960	19.0
SBIN	300	CE	3,900	1.7
MARUTI	7,200	CE	3,874	84.8
BAJFINANCE	2,900	CE	3,562	29.3
BAJAJ-AUTO	3,000	CE	3,456	53.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	4,049	5.9
TATASTEEL	510	PE	4,007	13.6
RELIANCE	1,260	PE	3,915	22.9
BAJFINANCE	2,700	PE	3,154	39.7
HDFCBANK	2,100	PE	3,147	17.9
RELIANCE	1,220	PE	3,121	10.8
RELIANCE	1,240	PE	2,904	16.0
TATASTEEL	500	PE	2,648	9.5
SBIN	270	PE	2,621	2.2
SBIN	280	PE	2,479	5.3

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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