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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	11,653	15,668,925	5,301,300	68.9	1.19	11350
PREVIOUS	11,742	15,851,250	5,395,950	71.3	1.23	
% CHANGE	-0.76%	-1.15%	-1.75%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower to close below 11600.
- Nifty lost 87 points to close at 11584.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11200PE and in 12000CE.
- PCR OI stands at 1.19 compared to 1.23 in the previous trading session.
- Nifty to trade with a support of 11350.

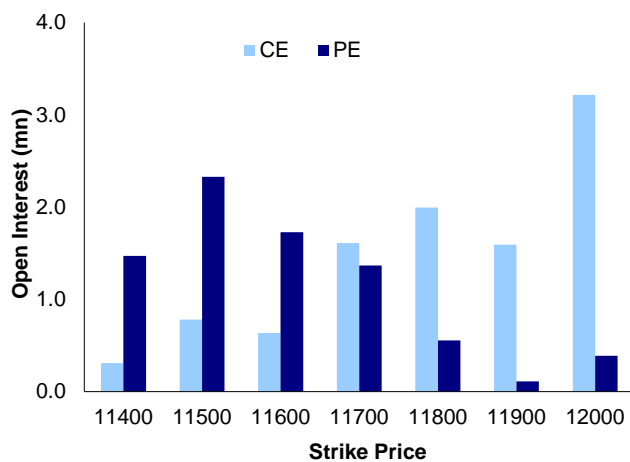
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

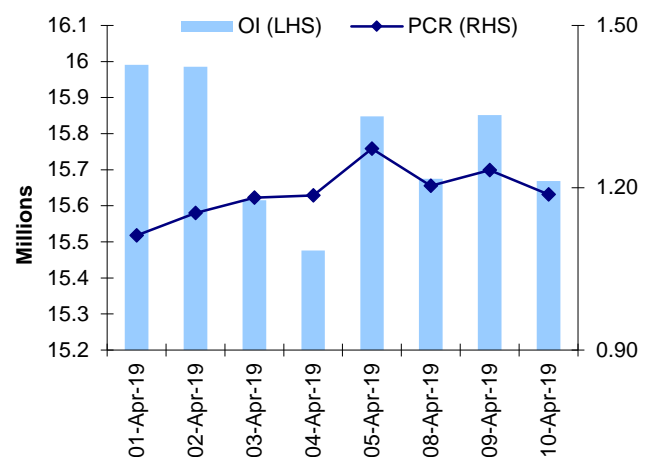
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 354,436Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCBANK	31.2%	12,350,500	-2.2%
INFIBEAM	22.5%	14,420,000	8.7%
UJJIVAN	13.1%	3,483,200	3.8%
PVR	12.4%	613,200	0.9%
TORNTPOWER	10.3%	2,640,000	-1.4%
GODREJCP	7.5%	5,981,400	-0.2%
L&TFH	7.4%	19,084,500	-1.9%
MFSL	7.2%	1,886,400	-2.0%
GODFRYPHLP	7.1%	604,100	5.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	-9.5%	13,396,500	5.9%
BHARTIARTL	-8.3%	30,912,800	-3.3%
CANBK	-8.2%	9,378,000	-1.9%
TATASTEEL	-8.0%	25,458,695	-1.6%
KSCL	-7.5%	928,500	0.3%
KOTAKBANK	-7.1%	9,223,200	0.6%
DLF	-6.3%	48,461,400	-4.3%
ALBK	-6.3%	22,230,000	0.0%
INDIANB	-5.5%	3,326,000	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	27,032,175	606,749	2,237
TATAMOTORS	69,349,488	148,119	216
RELIANCE	7,612,711	101,857	1,331
YESBANK	32,016,249	86,856	268
TCS	3,313,062	68,047	2,040
HDFC	3,036,356	61,893	2,029
SBIN	19,237,974	60,319	311
ICICIBANK	14,000,018	55,389	394
WIPRO	18,530,666	51,727	281

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	CE	20.4	1,381	1,067,250
SBIN	340	CE	1.5	313	9,543,000
HEROMOTOCO	2,700	CE	32.3	2,613	326,200
ICICIBANK	400	CE	6.4	395	9,149,250
LT	1,440	CE	9.1	1,381	593,625
HEROMOTOCO	2,800	CE	13.1	2,613	212,200
SBIN	330	CE	2.7	313	5,568,000
TECHM	800	CE	13.9	793	915,600
BANKBARODA	140	CE	1.7	130	3,556,000
LT	1,420	CE	13.6	1,381	562,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	3.3	313	6,114,000
ICICIBANK	400	PE	10.9	395	6,121,500
TATAMOTORS	200	PE	2.4	217	4,692,000
TATAMOTORS	180	PE	0.7	217	3,796,000
TCS	2,000	PE	31.3	2,056	780,250
AXISBANK	760	PE	13.0	766	1,564,800
SBIN	320	PE	11.5	313	3,372,000
TATAMOTORS	190	PE	1.3	217	3,022,000
TECHM	800	PE	20.5	793	524,400
BANKBARODA	130	PE	4.2	130	2,040,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	320	CE	156,800	4800%	0.7
HDFCBANK	2,240	CE	127,500	1357%	45.3
HDFCBANK	2,260	CE	270,250	1128%	35.6
HDFCBANK	2,280	CE	227,250	888%	27.4
TATAMTRDVR	107	CE	117,800	520%	2.4
ASIANPAINT	1,440	CE	156,000	491%	21.0
WIPRO	310	CE	265,600	361%	1.1
DISHTV	37	CE	192,000	243%	2.5
GAIL	340	CE	242,697	203%	9.1
IFCI	12	CE	105,000	200%	1.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	45	PE	304,000	3700%	3.7
TATAMOTORS	215	PE	704,000	3100%	7.0
WIPRO	280	PE	259,200	710%	7.9
PCJEWELLER	95	PE	201,500	520%	5.8
TATAMOTORS	210	PE	2,456,000	474%	4.9
WIPRO	275	PE	217,600	325%	5.6
CIPLA	540	PE	253,000	315%	6.5
HDFCBANK	2,240	PE	457,000	161%	28.7
HDFCBANK	2,220	PE	253,250	135%	20.7
UPL	920	PE	216,000	122%	14.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	220	CE	12,017	6.5
TATAMOTORS	210	CE	8,222	11.5
HDFCBANK	2,300	CE	7,215	20.7
TATAMOTORS	240	CE	6,636	1.7
TCS	2,100	CE	6,439	39.1
TATAMOTORS	230	CE	6,301	3.3
TATAMOTORS	215	CE	5,964	8.8
RELIANCE	1,360	CE	5,900	24.5
RELIANCE	1,400	CE	5,355	12.7
TATASTEEL	560	CE	5,065	7.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	PE	5,249	2.4
HDFCBANK	2,240	PE	4,987	28.7
TATAMOTORS	210	PE	4,816	4.9
RELIANCE	1,320	PE	4,058	23.1
HDFCBANK	2,260	PE	3,544	39.0
HDFCBANK	2,200	PE	3,080	14.4
HDFCBANK	2,220	PE	3,067	20.7
RELIANCE	1,300	PE	3,025	15.8
TATAMOTORS	205	PE	2,970	3.4
RELIANCE	1,340	PE	2,797	32.5

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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