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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	11,669	15,315,675	4,252,250	72.9	1.18	11350
PREVIOUS	11,653	15,668,925	5,301,300	68.9	1.19	
% CHANGE	0.14%	-2.25%	-19.79%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range throughout the day.
- Nifty added 12 points to close at 11596.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11500PE and in 11800CE.
- PCR OI stands at 1.18 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11350.

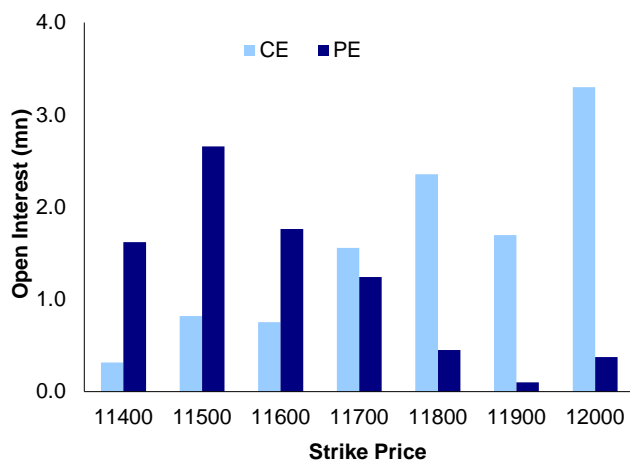
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

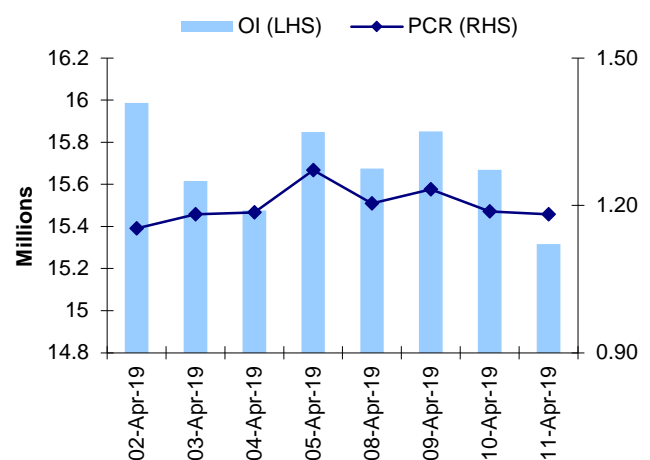
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 315,940Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	14.7%	6,863,400	0.2%
BEL	12.6%	36,636,000	-2.4%
PVR	12.2%	688,000	1.4%
UJJIVAN	11.3%	3,875,200	2.6%
DHFL	10.3%	23,311,500	3.0%
CHOLAFIN	8.5%	633,500	1.5%
TATAGLOBAL	7.3%	13,551,750	2.8%
STAR	5.9%	2,983,200	0.2%
VEDL	5.7%	30,847,600	-3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODFRYPHLP	-10.4%	541,100	-1.7%
PCJEWELLER	-10.2%	12,025,000	-0.5%
SIEMENS	-8.0%	1,452,000	0.7%
BHEL	-7.7%	59,377,500	3.0%
TATAMOTORS	-7.5%	62,152,000	1.0%
INFRATEL	-6.6%	5,292,000	-0.6%
CHENNPETRO	-6.2%	1,085,400	0.6%
BHARTIARTL	-6.1%	29,017,300	1.9%
BPCL	-5.7%	10,141,200	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	41,859,862	90,693	218
RELIANCE	5,741,333	76,843	1,347
TCS	3,422,442	69,423	2,020
BHARTIARTL	16,393,215	56,708	346
YESBANK	20,363,799	54,391	269
HDFC	2,521,729	51,177	2,023
HDFCBANK	2,198,325	49,512	2,258
SBIN	14,897,935	46,504	315
MARUTI	609,539	43,774	7,188

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	CE	21.2	1,386	1,016,625
SBIN	340	CE	1.6	317	9,492,000
HEROMOTOCO	2,700	CE	29.6	2,619	328,400
ICICIBANK	400	CE	5.3	393	9,666,250
BANKBARODA	140	CE	1.3	130	4,020,000
TCS	2,100	CE	27.4	2,034	1,226,000
LT	1,420	CE	14.2	1,386	598,125
TECHM	800	CE	10.7	785	964,800
LT	1,440	CE	9.6	1,386	574,125
HEROMOTOCO	2,800	CE	11.4	2,619	217,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.3	317	6,540,000
TATAMOTORS	200	PE	1.8	219	5,076,000
ICICIBANK	400	PE	12.2	393	5,538,500
TATAMOTORS	180	PE	0.6	219	3,804,000
TCS	2,000	PE	35.5	2,034	845,250
AXISBANK	760	PE	16.8	757	1,561,200
TATAMOTORS	210	PE	3.7	219	2,930,000
TATAMOTORS	190	PE	0.9	219	2,854,000
MARUTI	7,000	PE	67.6	7,230	123,075
BANKBARODA	130	PE	4.2	130	2,048,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	132	CE	162,000	350%	2.6
DISHTV	35	CE	200,000	257%	3.8
DISHTV	37	CE	160,000	233%	2.4
VEDL	185	CE	715,300	199%	4.6
MANAPPURAM	140	CE	618,000	171%	1.0
MANAPPURAM	135	CE	462,000	166%	1.9
AXISBANK	750	CE	180,000	154%	18.5
IRB	140	CE	291,200	153%	3.6
WIPRO	295	CE	128,000	150%	2.7
JINDALSTEL	180	CE	618,750	148%	5.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	50	PE	199,500	1230%	0.1
MANAPPURAM	125	PE	438,000	943%	3.1
CIPLA	550	PE	272,000	353%	10.9
ASHOKLEY	92	PE	1,108,000	226%	1.7
MANAPPURAM	120	PE	234,000	160%	1.5
VEDL	155	PE	131,100	159%	0.4
WIPRO	280	PE	550,400	112%	6.7
VEDL	165	PE	239,200	112%	1.0
UJJIVAN	330	PE	188,800	111%	4.9
ITC	297	PE	220,800	84%	4.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	CE	6,789	27.4
RELIANCE	1,400	CE	6,324	14.2
RELIANCE	1,360	CE	6,053	28.7
TATAMOTORS	220	CE	5,810	6.6
HDFCBANK	2,300	CE	4,892	21.8
RELIANCE	1,420	CE	4,654	9.3
ASHOKLEY	100	CE	4,339	1.1
RELIANCE	1,340	CE	4,264	38.7
SBIN	320	CE	4,257	6.1
RELIANCE	1,380	CE	4,254	20.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	210	PE	4,148	3.7
RELIANCE	1,320	PE	3,866	15.0
RELIANCE	1,300	PE	3,480	9.2
SBIN	310	PE	2,865	4.5
TATAMOTORS	215	PE	2,848	5.4
TATAMOTORS	200	PE	2,822	1.8
RELIANCE	1,340	PE	2,691	22.2
TCS	2,000	PE	2,401	35.5
TATASTEEL	540	PE	2,333	12.0
HDFCBANK	2,240	PE	2,017	20.9

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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