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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	11,582	17,583,300	5,168,450	0.05	0.90	11460
PREVIOUS	11,492	18,608,475	5,844,300	-5.75	0.87	
% CHANGE	0.78%	-5.51%	-11.56%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the trading session
- Nifty added 84 points to close at 11582.
- OI concentration is seen at 12000CE and 11300PE.
- Reduction witnessed in 11500CE and Addition in 11200PE.
- PCR OI stands at 0.90 compared to 0.87 in the previous trading session.
- Nifty to trade with a support of 11460.

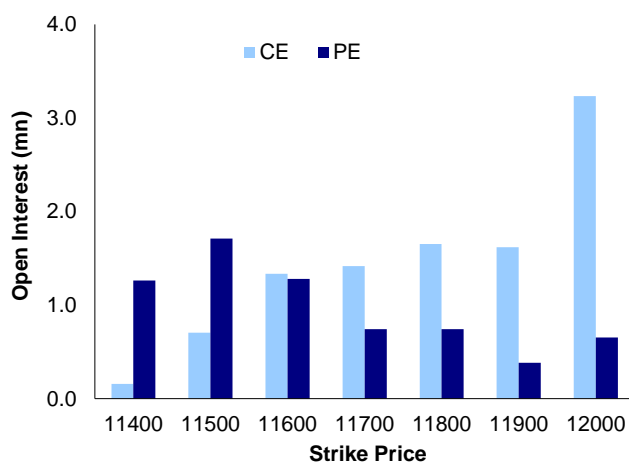
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

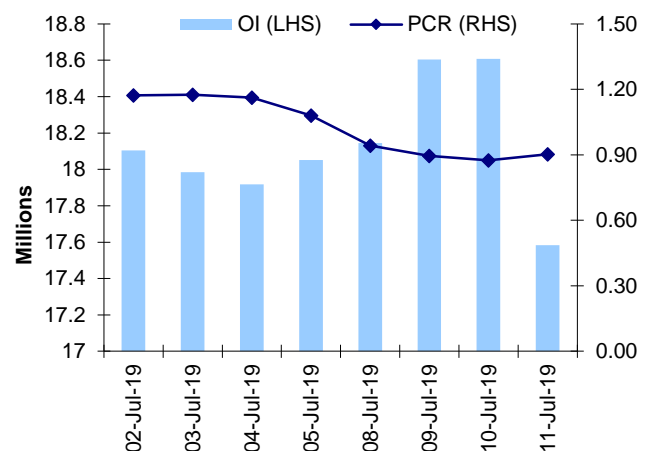
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 287,177Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	28.7%	1,993,750	-1.9%
INDIGO	19.6%	4,199,400	-3.1%
BHEL	14.4%	45,120,000	-2.5%
RECLTD	12.7%	47,910,000	1.3%
PVR	9.8%	742,000	1.8%
PETRONET	9.1%	14,124,000	2.5%
NIITTECH	7.9%	1,045,500	0.6%
ICICIPRULI	6.1%	4,311,000	2.3%
FEDERALBNK	6.1%	43,750,000	-0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEROMOTOCO	-10.2%	2,332,000	4.5%
SIEMENS	-8.8%	1,244,650	1.9%
IGL	-8.6%	3,676,750	0.5%
GLENMARK	-8.5%	6,491,000	1.2%
RELINFRA	-7.3%	14,740,000	10.9%
ARVIND	-6.6%	7,194,000	5.0%
NBCC	-5.3%	28,194,500	0.9%
EXIDEIND	-5.2%	7,677,600	1.7%
MINDTREE	-5.2%	1,543,200	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	20,048,321	72,236	363
ICICIBANK	16,535,185	70,600	427
YESBANK	73,432,269	67,796	92
TITAN	5,179,244	56,496	1,097
HDFCBANK	2,274,399	54,734	2,407
AXISBANK	7,111,401	54,578	766
RELIANCE	3,935,460	50,558	1,282
TCS	2,400,346	50,484	2,103
MARUTI	779,113	46,692	6,031

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.2	65	4,800,000
TATASTEEL	500	CE	2.6	464	2,951,702
LT	1,600	CE	5.6	1,483	856,875
TCS	2,200	CE	8.8	2,106	875,000
YESBANK	110	CE	2.1	93	9,202,600
BANKBARODA	130	CE	2.3	127	3,708,000
YESBANK	120	CE	1.2	93	8,434,800
HEROMOTOCO	2,600	CE	13.7	2,478	165,000
TATAMOTORS	170	CE	0.9	157	4,692,000
GAIL	160	CE	0.6	148	2,144,268

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	120	PE	1.3	127	2,308,500
YESBANK	80	PE	2.0	93	5,680,400
YESBANK	90	PE	5.0	93	5,594,600
TCS	2,000	PE	6.7	2,106	503,750
SBIN	350	PE	2.5	363	2,976,000
TATAMOTORS	150	PE	2.1	157	2,595,000
YESBANK	100	PE	10.8	93	4,494,600
SBIN	340	PE	1.1	363	2,487,000
ZEEL	300	PE	3.0	353	744,900
MARUTI	6,000	PE	111.9	6,049	104,550

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIENIT	120	CE	192,000	4700%	22.5
ITC	297	CE	120,000	1567%	0.3
NCC	87	CE	312,000	875%	3.4
BHEL	65	CE	652,500	521%	2.2
BHEL	66	CE	367,500	444%	1.7
TECHM	660	CE	105,600	283%	11.4
AXISBANK	770	CE	374,400	247%	14.6
NCC	85	CE	120,000	200%	4.8
ICICIBANK	425	CE	235,125	180%	8.9
IDBI	50	CE	264,000	175%	0.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	215	PE	116,600	382%	0.7
FEDERALBNK	102	PE	133,000	280%	2.6
MANAPPURAM	117	PE	102,000	183%	1.1
NCC	82	PE	304,000	171%	1.4
TATASTEEL	400	PE	553,842	170%	1.3
TATAGLOBAL	230	PE	124,200	156%	1.0
BHEL	62	PE	180,000	140%	0.8
MANAPPURAM	110	PE	114,000	138%	0.4
DISHTV	29	PE	294,000	133%	1.7
PETRONET	250	PE	126,000	133%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	5,750	20.1
INDUSINDBK	1,600	CE	4,550	22.5
MARUTI	6,200	CE	4,416	69.6
TATASTEEL	470	CE	4,372	9.7
MARUTI	6,100	CE	4,126	108.7
INDIGO	1,400	CE	4,043	34.6
TCS	2,200	CE	4,020	8.8
YESBANK	100	CE	3,960	4.0
MARUTI	6,000	CE	3,939	159.6
SBIN	360	CE	3,510	8.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDIGO	1,300	PE	3,719	36.2
INDIGO	1,200	PE	3,419	16.0
YESBANK	90	PE	3,278	5.0
INFY	700	PE	2,889	7.2
RELIANCE	1,280	PE	2,838	25.3
BAJFINANCE	3,400	PE	2,688	82.8
TCS	2,100	PE	2,670	31.0
TCS	2,060	PE	2,665	16.2
SBIN	350	PE	2,634	2.5
INDUSINDBK	1,500	PE	2,528	29.0

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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