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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	11,704	15,075,675	4,770,500	60.85	1.24	11350
PREVIOUS	11,669	15,315,675	4,252,250	72.9	1.18	
% CHANGE	0.30%	-1.57%	12.19%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range before gaining in the second half.
- Nifty added 46 points to close at 11643.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11500PE and Reduction in 12000CE.
- PCR OI stands at 1.24 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 11350.

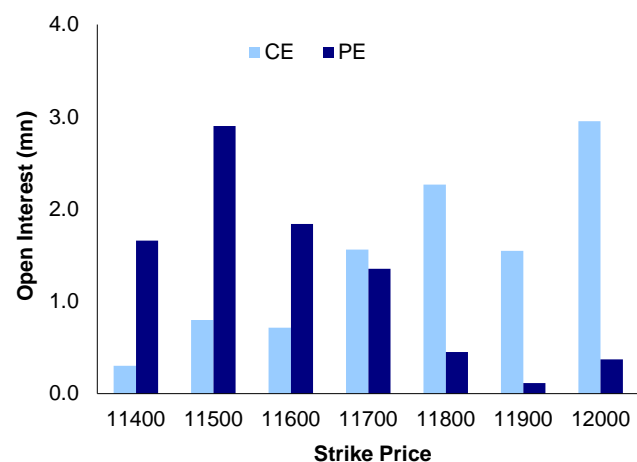
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

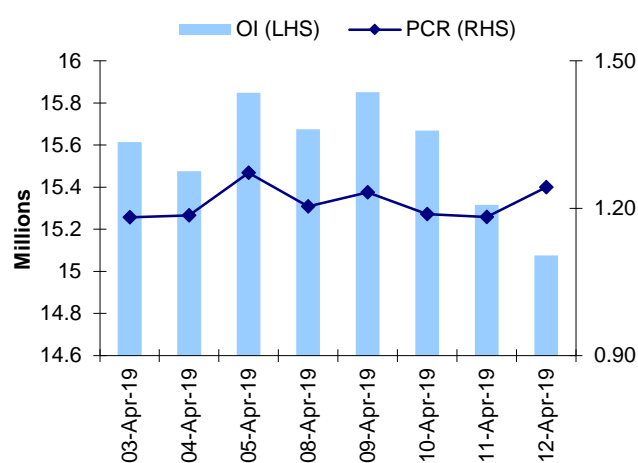
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 329,827Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	8.0%	143,720,000	5.5%
JUBLFOOD	7.9%	3,315,000	-1.0%
RECLTD	7.1%	30,516,000	2.3%
HEXAWARE	6.8%	2,964,000	-1.3%
UJJIVAN	6.6%	4,129,600	0.9%
ITC	6.5%	62,829,600	3.2%
TATAGLOBAL	6.3%	14,404,500	0.3%
COLPAL	5.4%	1,992,200	-1.5%
HAVELLS	5.0%	4,371,000	-1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	-13.5%	10,400,000	16.6%
GAIL	-13.5%	9,177,147	4.1%
BHEL	-13.4%	51,435,000	4.5%
DHFL	-11.4%	20,658,000	-3.2%
BALKRISIND	-9.6%	1,685,600	-0.1%
ENGINEERSIN	-9.3%	8,630,500	3.8%
TECHM	-9.2%	10,680,000	0.6%
AMARAJABAT	-8.7%	1,660,400	1.4%
MANAPPURAM	-8.4%	8,994,000	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	5,919,742	79,685	1,343
MARUTI	929,935	67,701	7,343
ITC	21,818,291	65,991	306
TCS	3,198,471	64,608	2,015
YESBANK	21,736,271	58,314	268
HDFCBANK	2,292,611	51,873	2,265
TATAMOTORS	21,788,548	47,125	216
SBIN	14,751,964	46,298	315
HDFC	2,121,821	42,862	2,025

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	CE	13.1	1,370	1,083,750
SBIN	340	CE	1.5	317	9,594,000
TCS	2,100	CE	21.9	2,027	1,588,750
ICICIBANK	400	CE	5.4	396	9,193,250
HEROMOTOCO	2,700	CE	36.7	2,658	288,400
BHEL	80	CE	1.4	78	4,672,500
TATAMOTORS	220	CE	5.1	217	5,272,000
TATAPOWER	75	CE	2.0	74	5,229,000
BANKBARODA	140	CE	1.5	132	3,776,000
LT	1,420	CE	8.1	1,370	617,625

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	2.0	317	6,501,000
TATAMOTORS	200	PE	1.7	217	4,770,000
TCS	2,000	PE	34.8	2,027	974,500
ICICIBANK	400	PE	9.3	396	5,618,250
MARUTI	7,000	PE	35.9	7,380	163,800
INFY	700	PE	3.6	752	2,696,400
TATAMOTORS	180	PE	0.5	217	3,496,000
AXISBANK	760	PE	10.4	768	1,620,000
INFY	730	PE	10.1	752	2,190,000
TATAMOTORS	190	PE	0.8	217	2,780,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPOWER	60	CE	540,000	800%	1.1
TV18BRDCST	39	CE	1,040,000	567%	1.6
ADANIPOWER	57	CE	260,000	550%	1.6
ADANIPOWER	65	CE	120,000	500%	0.5
INFIBEAM	55	CE	764,000	497%	1.8
TCS	2,020	CE	170,000	282%	50.4
INFIBEAM	52	CE	120,000	233%	2.4
TV18BRDCST	42	CE	507,000	200%	0.7
ITC	307	CE	216,000	200%	4.8
INFY	830	CE	249,600	189%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PCJEWELLER	110	PE	117,000	1700%	5.8
TV18BRDCST	38	PE	195,000	650%	1.3
PCJEWELLER	100	PE	208,000	540%	2.8
TV18BRDCST	37	PE	234,000	500%	0.8
ITC	305	PE	669,600	469%	3.8
BHEL	77	PE	457,500	336%	1.8
BHEL	76	PE	487,500	333%	1.4
TV18BRDCST	36	PE	494,000	322%	0.6
ITC	302	PE	117,600	308%	2.8
ASHOKLEY	95	PE	1,360,000	258%	1.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	CE	8,241	21.9
MARUTI	7,500	CE	6,580	83.5
RELIANCE	1,360	CE	6,085	26.6
RELIANCE	1,400	CE	5,712	12.7
RELIANCE	1,420	CE	5,106	8.0
RELIANCE	1,380	CE	4,754	18.4
MARUTI	7,300	CE	4,548	181.4
ITC	300	CE	4,401	9.3
TCS	2,200	CE	4,312	7.2
TATAMOTORS	220	CE	3,925	5.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	5,281	23.2
TCS	2,000	PE	5,131	34.8
TCS	1,900	PE	4,260	8.5
RELIANCE	1,320	PE	3,436	15.2
RELIANCE	1,300	PE	3,388	9.4
TCS	1,950	PE	2,979	17.9
MARUTI	7,000	PE	2,956	35.9
MARUTI	7,100	PE	2,727	50.7
TATASTEEL	530	PE	2,641	7.9
TATAMOTORS	210	PE	2,585	3.8

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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