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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	11,242	16,217,850	9,033,550	19.65	1.03	11100
PREVIOUS	11,182	16,989,825	6,144,750	33.55	1.09	
% CHANGE	0.54%	-4.54%	47.01%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 73 points to close at 11222.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and Reduction in 11800PE.
- PCR OI stands at 1.03 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 11100.

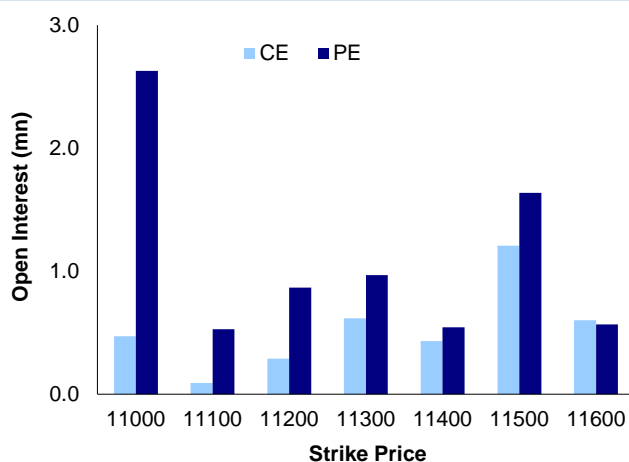
NIFTY LEVELS

11101	11217	11359	11479	11657	11750
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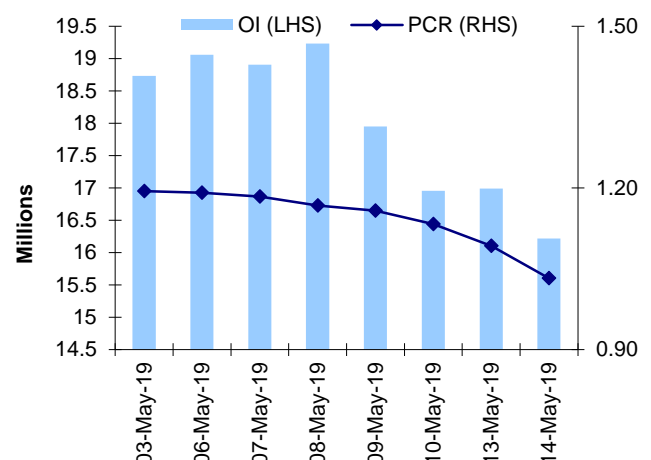
Stocks

- **Sector:** - PSU banking stocks traded positive.
- Market wide open interest is seen at 319,589Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	20.6%	2,758,500	4.2%
MRPL	13.9%	4,921,000	1.2%
TATASTEEL	13.1%	26,584,416	-0.6%
DCBBANK	9.4%	4,257,000	1.9%
JUBLFOOD	9.2%	3,249,500	-3.3%
APOLLOHOSP	7.5%	933,000	-2.5%
POWERGRID	6.9%	19,456,000	-0.5%
BHARATFIN	6.7%	7,409,000	2.1%
HINDZINC	6.6%	3,772,800	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-12.4%	5,148,000	-0.9%
CEATLTD	-11.0%	914,000	0.1%
ORIENTBANK	-10.8%	11,662,000	2.2%
INDIANB	-10.2%	4,160,000	2.1%
ENGINEERSIN	-9.7%	6,806,000	3.5%
SIEMENS	-9.3%	1,246,850	3.7%
IRB	-8.8%	8,953,600	6.8%
BHEL	-8.7%	40,830,000	6.9%
CANBK	-8.6%	8,176,000	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,001,004	162,858	1,260
TATASTEEL	21,128,606	98,500	470
YESBANK	62,642,515	97,107	156
SBIN	30,521,436	94,788	315
HDFC	4,304,854	84,020	1,965
ICICIBANK	21,481,226	82,147	380
SUNPHARMA	18,797,497	77,688	419
ITC	21,145,245	62,182	294
HDFCBANK	2,623,686	60,031	2,288

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.9	285	3,014,400
TATAMOTORS	220	CE	1.9	185	4,172,000
BANKBARODA	120	CE	2.8	110	3,468,000
BANKBARODA	130	CE	1.2	110	3,408,000
YESBANK	200	CE	2.3	156	7,602,000
BHEL	70	CE	1.3	64	2,730,000
TCS	2,200	CE	19.1	2,099	376,500
SBIN	330	CE	6.9	315	3,540,000
ITC	310	CE	2.2	290	2,572,800
SBIN	320	CE	10.7	315	3,477,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.7	290	3,252,000
ICICIBANK	380	PE	15.1	382	5,187,875
AXISBANK	730	PE	25.4	734	1,705,200
WIPRO	280	PE	3.1	285	1,529,600
TATAMOTORS	180	PE	7.7	185	2,638,000
SBIN	300	PE	6.8	315	2,643,000
SBIN	290	PE	4.4	315	2,622,000
WIPRO	290	PE	7.3	285	1,280,000
HEROMOTOCO	2,400	PE	35.9	2,515	98,200
TCS	2,100	PE	52.2	2,099	192,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KTKBANK	115	CE	192,700	4000%	3.8
IDEA	13	CE	536,436	2600%	1.2
SAIL	51	CE	588,000	1533%	1.5
SAIL	49	CE	348,000	1350%	2.2
IDFCFIRSTB	40	CE	144,000	1100%	3.0
SAIL	47	CE	108,000	800%	3.1
SAIL	48	CE	492,000	720%	2.7
TATAPOWER	63	CE	126,000	600%	2.6
IDFCFIRSTB	43	CE	660,000	511%	1.5
SUZLON	5	CE	1,672,000	450%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KTKBANK	100	PE	155,100	3200%	1.4
KTKBANK	105	PE	126,900	2600%	2.1
INDIANB	230	PE	142,000	1320%	12.8
UNIONBANK	72	PE	217,000	933%	2.9
SAIL	44	PE	348,000	625%	1.1
IDBI	30	PE	120,000	500%	0.4
INDIANB	220	PE	130,000	333%	9.1
IDFCFIRSTB	38	PE	204,000	325%	0.6
SAIL	42	PE	420,000	289%	0.6
HINDALCO	182	PE	115,500	267%	4.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	8,923	34.4
RELIANCE	1,260	CE	6,983	54.9
RELIANCE	1,280	CE	4,785	43.6
YESBANK	160	CE	4,260	10.4
SBIN	320	CE	3,665	10.7
YESBANK	170	CE	3,414	7.1
RELIANCE	1,320	CE	3,407	27.4
TATASTEEL	500	CE	3,235	8.6
RELIANCE	1,400	CE	3,140	10.5
ITC	300	CE	2,965	4.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	4,341	25.1
RELIANCE	1,220	PE	3,199	31.4
YESBANK	150	PE	3,073	9.0
RELIANCE	1,240	PE	2,948	38.7
SUNPHARMA	400	PE	2,734	11.1
SBIN	300	PE	2,514	6.8
TATASTEEL	460	PE	2,129	14.6
YESBANK	140	PE	2,082	5.6
TATASTEEL	450	PE	1,963	11.4
ICICIBANK	370	PE	1,918	10.7

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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