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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	11,544	16,944,300	5,813,450	-7.65	0.87	11460
PREVIOUS	11,582	17,583,300	5,168,450	0.05	0.90	
% CHANGE	-0.33%	-3.63%	12.48%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and gained in the second half before giving up its gains to close negative.
- Nifty lost 30 points to close at 11552.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11700CE and in 11400PE.
- PCR OI stands at 0.87 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 11460.

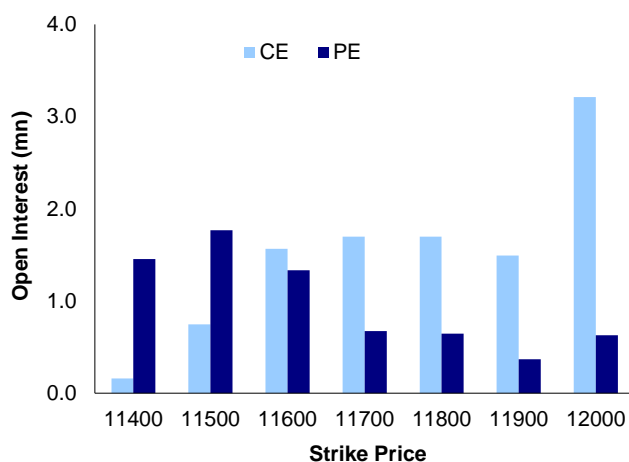
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

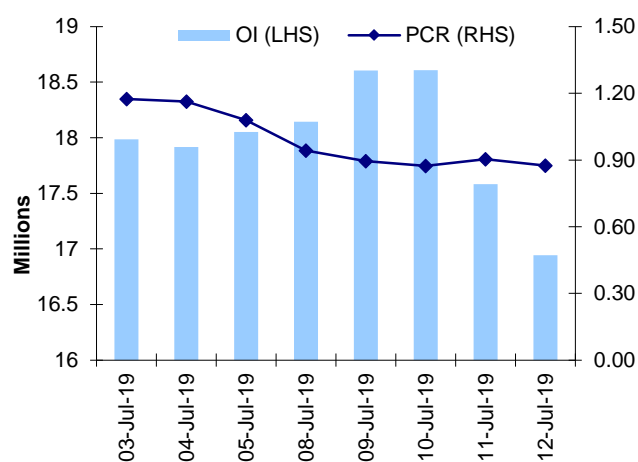
Stocks

- **Sector:-** Private banking stocks traded negative.
- Market wide open interest is seen at 304,145Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	27.5%	2,743,200	2.6%
AMARAJABAT	10.9%	1,245,300	0.2%
PFC	9.2%	38,440,000	-1.2%
OIL	8.7%	7,253,466	0.0%
IOC	8.1%	43,540,000	-0.7%
NIITTECH	7.2%	1,120,500	2.3%
PVR	7.1%	794,400	1.0%
BATAINDIA	6.6%	2,125,750	0.1%
WIPRO	6.4%	30,038,400	-3.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NATIONALUM	-6.9%	36,460,000	1.3%
DISHTV	-5.4%	101,500,000	2.5%
TATASTEEL	-5.4%	30,491,018	2.4%
KOTAKBANK	-4.4%	7,804,800	-0.1%
CONCOR	-4.3%	2,444,532	0.0%
BAJAJFINSV	-4.1%	814,875	1.0%
BANKINDIA	-3.8%	25,086,000	0.2%
TATAELXSI	-3.4%	1,470,600	0.8%
BSOFT	-3.1%	3,054,900	-0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
PFC	88,833,178	110,968	125
RELIANCE	7,174,054	92,716	1,281
RECLTD	61,235,086	90,234	149
AXISBANK	8,552,548	64,716	756
TATASTEEL	13,244,118	62,547	473
HDFC	2,647,206	60,121	2,258
YESBANK	60,702,978	56,711	94
SUNPHARMA	13,549,864	54,874	408
HDFCBANK	2,244,068	53,829	2,394

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,600	CE	9.8	1,512	1,366,400
BHEL	75	CE	0.2	65	4,950,000
LT	1,600	CE	3.7	1,455	871,500
TATASTEEL	500	CE	3.4	474	2,446,666
BANKBARODA	130	CE	1.9	126	3,735,000
YESBANK	100	CE	4.7	95	8,863,800
TCS	2,200	CE	7.7	2,107	820,750
YESBANK	110	CE	2.3	95	8,692,200
GAIL	155	CE	0.9	147	2,181,606
YESBANK	120	CE	1.2	95	8,388,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	6.6	260	1,888,000
TATAMOTORS	150	PE	1.4	160	3,288,000
SBIN	350	PE	1.9	364	3,309,000
YESBANK	90	PE	4.5	95	5,722,200
SBIN	360	PE	4.4	364	3,201,000
BANKBARODA	120	PE	1.1	126	2,245,500
YESBANK	80	PE	1.7	95	5,524,200
TCS	2,000	PE	4.3	2,107	469,000
YESBANK	100	PE	9.8	95	4,617,800
SBIN	340	PE	0.9	364	2,556,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	260	CE	310,400	870%	6.6
AXISBANK	760	CE	720,000	590%	13.2
WIPRO	265	CE	502,400	461%	4.2
AXISBANK	750	CE	127,200	458%	18.1
INDUSINDBK	1,650	CE	176,000	331%	4.4
L&TFH	137	CE	135,000	275%	0.4
INDUSINDBK	1,580	CE	428,000	263%	13.2
INDUSINDBK	1,660	CE	117,600	216%	3.5
ENGINERSIN	110	CE	170,200	208%	3.2
INDUSINDBK	1,560	CE	440,800	199%	17.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ENGINERSIN	95	PE	101,200	2100%	1.1
IDFCFIRSTB	37	PE	552,000	1050%	0.8
ENGINERSIN	100	PE	460,000	1011%	1.7
ADANIPOWER	58	PE	580,000	625%	1.5
WIPRO	255	PE	352,000	279%	4.4
RECLTD	147	PE	132,000	267%	3.5
WIPRO	260	PE	1,888,000	186%	6.6
WIPRO	250	PE	560,000	165%	2.8
ONGC	145	PE	435,000	142%	1.7
INFY	720	PE	1,446,000	141%	11.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,600	CE	18,801	9.8
RELIANCE	1,300	CE	11,666	17.5
INDUSINDBK	1,580	CE	9,085	13.2
INDUSINDBK	1,560	CE	8,085	17.9
INDUSINDBK	1,550	CE	7,828	21.7
RELIANCE	1,320	CE	6,811	11.1
INDUSINDBK	1,540	CE	6,771	24.5
TATASTEEL	480	CE	5,571	8.8
TATASTEEL	500	CE	4,646	3.4
INDUSINDBK	1,640	CE	4,515	4.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,500	PE	12,851	31.9
INDUSINDBK	1,540	PE	5,382	53.2
INDUSINDBK	1,480	PE	5,303	23.6
RELIANCE	1,280	PE	4,636	26.7
INDUSINDBK	1,520	PE	4,527	40.4
INDUSINDBK	1,400	PE	4,233	7.7
INDUSINDBK	1,460	PE	4,042	17.3
RELIANCE	1,260	PE	3,915	17.9
MARUTI	6,000	PE	3,893	126.4
INFY	700	PE	3,683	5.9

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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