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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	11,177	15,695,925	7,228,050	20.45	1.00	11100
PREVIOUS	11,242	16,217,850	9,033,550	19.65	1.03	
% CHANGE	-0.57%	-3.22%	-19.99%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its high and stopped lower in the second half.
- Nifty lost 65 points to close at 11157.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and in 11800PE.
- PCR OI stands at 1.00 compared to 1.03 in the previous trading session.
- Nifty to trade with a support of 11100.

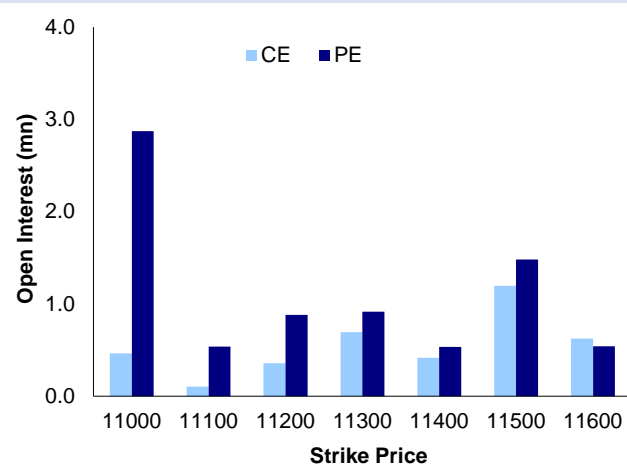
NIFTY LEVELS

11101 11217 11359 11479 11657 11750

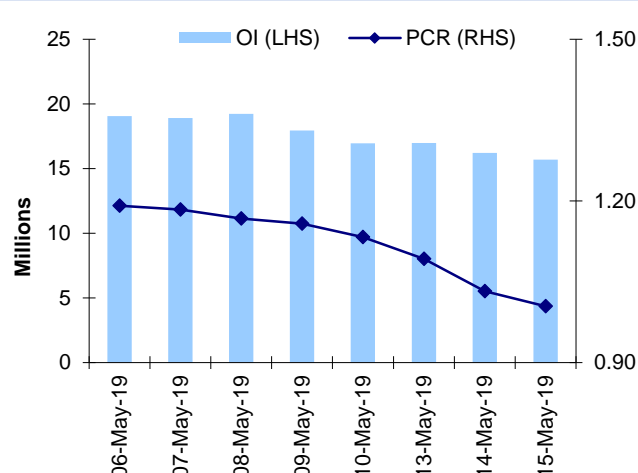
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 324,571Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	40.1%	816,250	6.1%
DCBBANK	19.0%	5,067,000	-0.3%
JUBLFOOD	12.6%	3,659,500	3.4%
UNIONBANK	11.3%	32,312,000	-9.9%
INFIBEAM	10.5%	11,856,000	-1.3%
GAIL	9.4%	11,497,437	-3.9%
HEXAWARE	9.2%	1,701,000	-0.4%
PETRONET	6.9%	9,825,000	-0.1%
ESCORTS	6.8%	5,678,200	-3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SIEMENS	-11.2%	1,106,600	-1.4%
BHARTIARTL	-10.5%	26,537,787	-1.6%
MANAPPURAM	-9.0%	8,178,000	-0.1%
TATAMOTORS	-8.8%	51,120,000	-8.2%
MCX	-8.5%	1,682,800	-1.4%
KAJARIACER	-7.8%	1,943,500	1.1%
ITC	-7.3%	42,792,000	0.9%
APOLLOHOSP	-7.2%	865,500	1.2%
JUSTDIAL	-6.9%	2,021,600	2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	95,899,314	141,748	143
RELIANCE	11,163,801	141,728	1,257
ZEEL	43,282,009	140,511	322
SBIN	27,932,459	87,952	312
ICICIBANK	16,183,425	61,734	377
TATASTEEL	12,665,057	59,869	463
TATAMOTORS	31,427,815	55,054	169
ITC	17,894,032	53,110	297
HDFCBANK	2,239,087	51,441	2,287

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.7	284	2,940,800
TATAMOTORS	220	CE	1.1	170	4,140,000
BANKBARODA	120	CE	2.6	108	3,568,000
TCS	2,200	CE	18.5	2,097	413,500
YESBANK	200	CE	1.7	143	8,265,250
BANKBARODA	130	CE	1.2	108	3,380,000
BHEL	70	CE	0.8	61	2,550,000
BHARTIARTL	370	CE	2.1	332	1,651,092
SBIN	330	CE	6.2	313	3,741,000
SBIN	320	CE	9.7	313	3,612,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.15	292	3,072,000
WIPRO	280	PE	3.45	284	1,619,200
TATAMOTORS	180	PE	16.1	170	2,624,000
AXISBANK	730	PE	30.65	723	1,634,400
ICICIBANK	380	PE	15.25	378	4,140,125
SBIN	300	PE	7.75	313	2,676,000
WIPRO	290	PE	8.25	284	1,280,000
HEROMOTOCO	2,400	PE	38.65	2,502	98,800
SBIN	290	PE	5	313	2,271,000
TCS	2,100	PE	53.85	2,097	177,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UNIONBANK	72	CE	189,000	2600%	3.9
IDEA	13	CE	695,380	1067%	0.8
YESBANK	140	CE	833,000	935%	14.2
ZEEL	320	CE	132,600	920%	28.5
LUPIN	810	CE	161,000	752%	19.8
IDBI	36	CE	150,000	650%	1.4
ZEEL	330	CE	145,600	600%	23.4
SAIL	45	CE	156,000	550%	3.5
IDEA	13	CE	1,668,912	500%	1.0
TATAMOTORS	175	CE	334,000	496%	8.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	100	PE	511,000	1227.3%	1.6
UNIONBANK	67	PE	147,000	950.0%	2.8
SAIL	43	PE	228,000	850.0%	1.4
SBIN	380	PE	117,000	550.0%	64.9
LUPIN	810	PE	150,500	481.1%	44.0
UNIONBANK	65	PE	728,000	447.4%	2.1
DISHTV	26	PE	120,000	400.0%	2.0
PIDILITIND	1,100	PE	124,500	344.6%	20.2
TATAMOTORS	130	PE	174,000	248.0%	1.7
DISHTV	20	PE	320,000	166.7%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	160	CE	6,314	6.7
RELIANCE	1,300	CE	5,971	34.3
YESBANK	150	CE	5,459	9.8
YESBANK	170	CE	4,985	4.7
RELIANCE	1,280	CE	4,150	42.4
YESBANK	180	CE	3,897	3.3
YESBANK	200	CE	3,778	1.7
SBIN	320	CE	3,251	9.7
RELIANCE	1,400	CE	3,088	10.9
ICICIBANK	400	CE	2,994	6.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	140	PE	5,682	10.8
YESBANK	150	PE	5,406	16.3
YESBANK	130	PE	3,838	6.8
ZEEL	300	PE	3,600	16.3
ICICIBANK	380	PE	3,567	15.3
RELIANCE	1,260	PE	2,918	51.4
RELIANCE	1,240	PE	2,815	42.3
TATAMOTORS	180	PE	2,811	16.1
TATAMOTORS	160	PE	2,783	6.6
TATAMOTORS	170	PE	2,756	10.6

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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