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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	11,771	15,803,925	5,323,600	19.1	1.29	11350
PREVIOUS	11,824	15,681,900	4,947,400	37.45	1.46	
% CHANGE	-0.45%	0.78%	7.60%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11800 levels but gave up all its gains and stooped lower.
- Nifty lost 34 points to close at 11752.
- OI concentration is seen at 11200CE and 11000PE.
- Addition witnessed in 11800CE and in 11400PE.
- PCR OI stands at 1.29 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 11350.

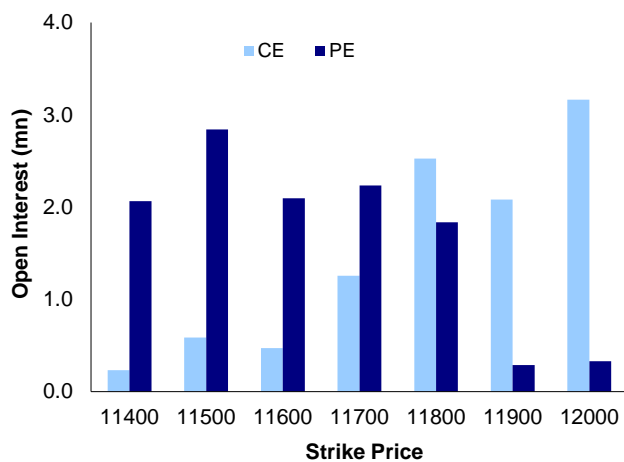
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

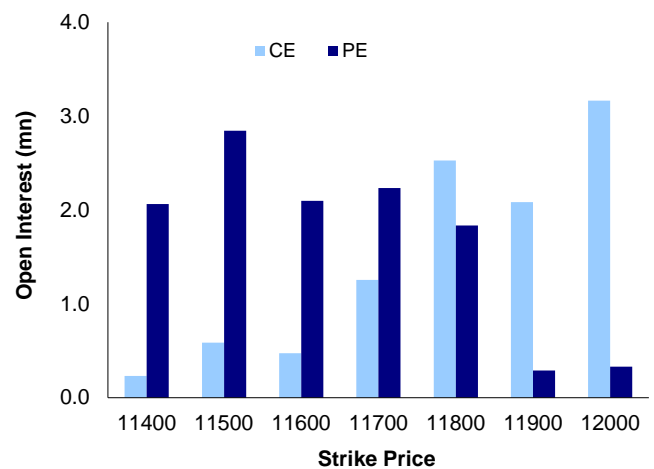
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 324,335Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RELCAPITAL	24.8%	12,298,500	-11.8%
MFSL	14.0%	2,058,000	1.8%
CHENNPETRO	14.0%	1,130,400	-0.8%
HEXAWARE	7.2%	3,612,000	-2.1%
GODREJIND	4.7%	1,240,500	-2.0%
DCBBANK	3.6%	5,827,500	0.0%
ARVIND	3.6%	4,452,000	-3.0%
PAGEIND	3.2%	104,625	-1.1%
L&TFH	3.0%	18,675,000	-2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	-25.3%	4,767,000	-1.4%
RPOWER	-18.4%	75,168,000	-13.2%
JETAIRWAYS	-18.1%	4,186,600	-31.5%
PCJEWELLER	-17.4%	9,152,000	-0.5%
ADANIPOWER	-16.2%	118,600,000	-0.4%
BHARTIARTL	-14.2%	23,577,300	-0.5%
IDEA	-12.4%	235,872,896	-3.9%
NIITTECH	-10.8%	1,557,000	1.3%
SUNPHARMA	-10.5%	43,003,400	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	17,960,482	247,766	1,386
TATAMOTORS	42,451,178	100,367	236
YESBANK	32,491,440	83,934	256
HDFC	3,888,701	78,281	2,004
WIPRO	27,425,578	78,056	285
ICICIBANK	18,660,434	75,891	404
TCS	3,413,728	73,013	2,150
HDFCBANK	2,653,714	61,130	2,294
MARUTI	713,163	53,335	7,447

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	290	CE	2.1	285	5,360,000
WIPRO	300	CE	0.7	285	5,177,600
LT	1,400	CE	6.1	1,365	1,012,875
SBIN	340	CE	0.4	312	9,426,000
BHEL	80	CE	0.4	76	5,662,500
RELIANCE	1,400	CE	20.6	1,387	3,829,500
BANKBARODA	135	CE	0.6	127	4,084,000
TATAPOWER	75	CE	0.3	71	5,103,000
INFY	800	CE	0.5	717	3,176,400
KOTAKBANK	1,400	CE	6.5	1,372	720,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	400	PE	3.0	405	6,066,500
TCS	2,000	PE	2.4	2,153	944,750
SBIN	300	PE	1.3	312	4,920,000
AXISBANK	760	PE	4.9	772	1,832,400
WIPRO	270	PE	0.7	285	2,054,400
TATAMOTORS	200	PE	0.3	237	3,498,000
INFY	700	PE	2.2	717	2,290,800
TATAMOTORS	180	PE	0.1	237	3,346,000
WIPRO	280	PE	1.8	285	1,568,000
WIPRO	260	PE	0.3	285	1,568,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	160	CE	697,500	2225%	2.8
BANKBARODA	127	CE	904,000	1313%	1.8
ADANIPOWER	62	CE	560,000	1300%	0.3
RELINFRA	120	CE	361,400	1224%	4.3
RELCAPITAL	150	CE	376,500	1095%	5.8
RELINFRA	125	CE	308,100	977%	2.5
TATAMOTORS	270	CE	270,000	543%	0.3
PCJEWELLER	155	CE	117,000	500%	4.7
TATAMOTORS	265	CE	114,000	470%	0.4
INDIGO	1,700	CE	358,200	469%	5.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	120	PE	231,000	2467%	1.7
RELCAPITAL	130	PE	247,500	1733%	3.0
ADANIPOWER	35	PE	700,000	1067%	0.1
RELCAPITAL	140	PE	430,500	655%	5.6
ADANIPOWER	37	PE	140,000	600%	0.1
TATAMOTORS	235	PE	798,000	393%	4.6
RELINFRA	115	PE	100,100	353%	4.8
BANKBARODA	122	PE	292,000	306%	0.8
RELINFRA	100	PE	143,000	279%	1.8
RELINFRA	110	PE	200,200	242%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	29,827	20.6
RELIANCE	1,380	CE	17,636	29.8
RELIANCE	1,420	CE	13,962	13.2
TATAMOTORS	240	CE	11,554	4.0
RELIANCE	1,440	CE	10,605	8.5
RELIANCE	1,360	CE	10,426	41.0
TATAMOTORS	250	CE	8,348	1.6
YESBANK	270	CE	7,814	2.5
RELIANCE	1,500	CE	6,326	2.8
INDIGO	1,700	CE	5,843	5.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	11,953	8.9
RELIANCE	1,360	PE	10,647	14.2
RELIANCE	1,320	PE	6,864	5.2
RELIANCE	1,300	PE	6,212	3.45
RELIANCE	1,380	PE	5,758	22.15
TATAMOTORS	230	PE	5,256	2.65
YESBANK	250	PE	4,665	3.8
SBIN	310	PE	4,380	3.75
TCS	2,100	PE	4,047	6.4
TATAMOTORS	220	PE	3,507	0.85

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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