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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	11,715	16,675,275	8,197,300	6.15	0.91	11500
PREVIOUS	11,859	17,086,275	10,593,700	31.45	0.94	
% CHANGE	-1.22%	-2.41%	-22.62%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and stooped lower in the second half.
- Nifty lost 119 points to close at 11709.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12200CE and in 11600PE.
- PCR OI stands at 0.86 compared to 0.91 in the previous trading session.
- Nifty to trade with a support of 11500.

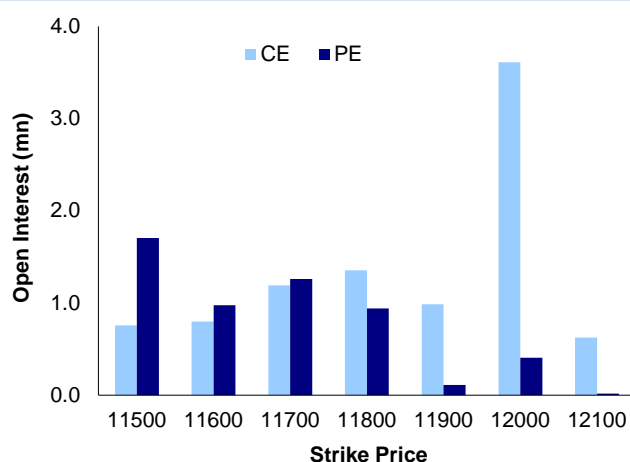
NIFTY LEVELS

11676 11797 11900 12039 12112 12250

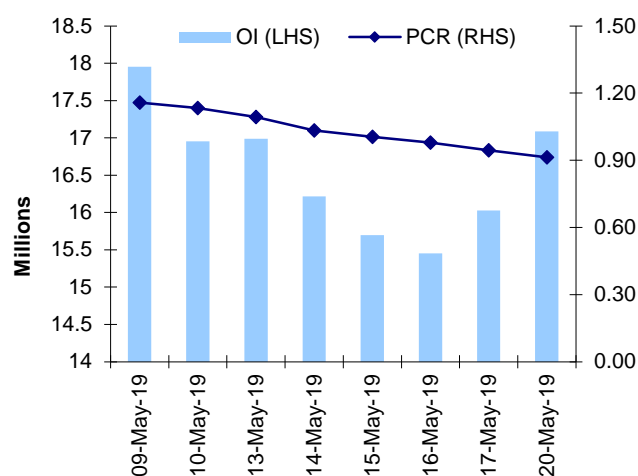
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 329,243Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	16.8%	2,335,200	6.9%
BALKRISIND	9.2%	1,854,400	-1.5%
ACC	8.3%	2,392,800	-3.2%
TORNTPOWER	7.1%	2,166,000	-2.6%
CADILAHC	5.9%	13,884,800	-2.3%
MFSL	5.6%	1,802,400	-0.6%
STAR	4.9%	2,498,100	-2.5%
BPCL	4.4%	15,143,400	-4.4%
NATIONALUM	3.6%	34,640,000	-4.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UJJIVAN	-26.3%	2,264,000	-2.5%
CHENNPETRO	-13.7%	1,155,600	-3.0%
TORNTPHARM	-11.0%	620,500	-3.2%
RELCAPITAL	-9.8%	11,940,000	-2.1%
CEATLTD	-9.7%	748,400	-2.5%
BEL	-9.3%	24,516,000	-2.4%
PEL	-6.9%	3,435,552	-2.6%
CGPOWER	-6.6%	21,960,000	-2.4%
KSCL	-6.5%	622,500	-2.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,872,055	186,995	1,340
HDFC	5,575,430	119,599	2,115
SBIN	33,457,162	113,905	338
TATAMOTORS	57,822,527	103,721	177
YESBANK	59,499,614	83,785	141
ICICIBANK	18,286,421	73,907	400
AXISBANK	9,251,548	72,299	773
MARUTI	973,836	68,055	6,875
HDFCBANK	2,581,294	62,648	2,404

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	2.8	177	6,296,000
WIPRO	300	CE	1.0	287	3,049,600
YESBANK	200	CE	0.9	141	8,993,250
BANKBARODA	130	CE	5.4	126	3,780,000
TCS	2,200	CE	16.8	2,110	450,750
TATAMOTORS	190	CE	4.5	177	3,936,000
BHARTIARTL	370	CE	1.4	331	1,760,301
TATAMOTORS	220	CE	1.1	177	3,780,000
BHEL	75	CE	0.4	64	3,135,000
BHEL	70	CE	0.9	64	2,917,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.4	301	2,937,600
TATAMOTORS	180	PE	10.6	177	2,776,000
AXISBANK	730	PE	8.9	775	1,622,400
SBIN	300	PE	1.9	339	2,655,000
TATAMOTORS	170	PE	6.0	177	2,194,000
WIPRO	280	PE	1.9	287	1,289,600
WIPRO	290	PE	6.2	287	1,244,800
SBIN	320	PE	5.3	339	2,364,000
BAJAJ-AUTO	2,800	PE	20.2	2,981	103,750
YESBANK	140	PE	9.9	141	3,346,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPOWER	67	CE	920,000	1433%	0.2
ADANIPOWER	70	CE	1,640,000	1267%	0.2
ADANIPOWER	65	CE	660,000	1000%	0.3
ADANIANT	185	CE	124,000	675%	6.7
ADANIANT	165	CE	164,000	413%	11.8
JUSTDIAL	760	CE	113,400	376%	18.9
SBIN	375	CE	1,350,000	337%	2.6
CADILAHC	250	CE	176,000	267%	9.4
DISHTV	32	CE	288,000	260%	0.9
JUSTDIAL	740	CE	149,800	245%	25.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	130	PE	102,000	1600%	6.0
UBL	1,400	PE	129,500	1442%	26.8
TECHM	700	PE	121,200	381%	5.9
ADANIANT	150	PE	324,000	326%	12.6
RELIANCE	1,240	PE	971,500	207%	10.1
ADANIPOWER	42	PE	200,000	150%	2.2
CGPOWER	34	PE	408,000	127%	0.7
ADANIPOWER	40	PE	2,060,000	124%	1.5
INDIACEM	102	PE	274,500	118%	6.4
TITAN	1,220	PE	156,000	112%	18.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	18,135	22.3
RELIANCE	1,360	CE	9,712	36.3
RELIANCE	1,380	CE	7,357	28.7
TATAMOTORS	190	CE	6,414	4.5
TATAMOTORS	200	CE	6,285	2.8
RELIANCE	1,340	CE	5,452	45.0
RELIANCE	1,420	CE	5,407	16.8
TATAMOTORS	180	CE	4,566	7.8
SBIN	350	CE	4,488	8.3
RELIANCE	1,500	CE	4,461	6.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	7,213	26.9
TATAMOTORS	170	PE	6,200	6.0
TATAMOTORS	180	PE	6,074	10.6
RELIANCE	1,320	PE	3,950	34.3
RELIANCE	1,280	PE	3,811	19.9
RELIANCE	1,340	PE	3,763	43.5
TATAMOTORS	175	PE	3,527	8.1
RELIANCE	1,240	PE	3,354	10.1
MARUTI	6,500	PE	3,342	96.7
MARUTI	6,800	PE	3,339	187.1

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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