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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	11,422	15,102,225	8,009,900	2.85	0.74	11350
PREVIOUS	11,604	15,591,750	5,096,750	8.35	0.93	
% CHANGE	-1.57%	-3.14%	57.16%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped down significantly through the day.
- Nifty lost 177 points to close at 11419.
- OI concentration is seen at 11600CE and 11300PE.
- Addition witnessed in 11500CE and Reduction in 11600PE.
- PCR OI stands at 0.74 compared to 0.93 in the previous trading session.
- Nifty to trade with a support of 11350.

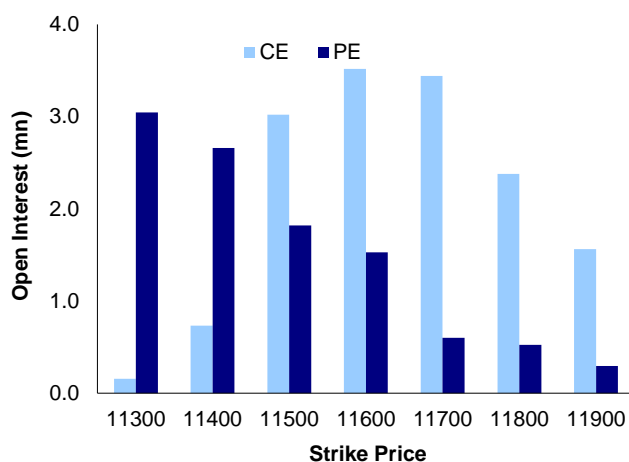
NIFTY LEVELS

11269 11348 11434 11580 11635 11789

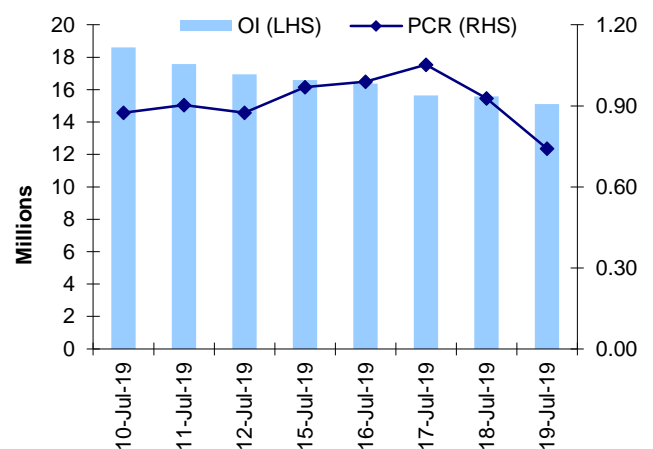
Stocks

- **Sector:** - Auto stocks traded negative.
- Market wide open interest is seen at 329,338Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OIL	17.0%	9,568,185	-3.3%
RBLBANK	13.5%	8,469,600	-13.7%
SRF	10.0%	1,112,000	1.1%
BEL	9.4%	28,062,000	2.1%
AMARAJABAT	5.6%	1,387,400	-4.7%
EQUITAS	5.3%	11,836,000	-6.1%
PFC	4.3%	41,093,600	-1.4%
IGL	4.3%	4,141,500	1.0%
ACC	3.9%	2,413,200	-1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNPHARMA	-24.9%	38,918,000	-1.1%
ADANIPOWER	-22.6%	94,180,000	-2.8%
COALINDIA	-19.0%	24,699,400	0.7%
INDUSINDBK	-17.8%	8,817,200	-3.4%
TATAELXSI	-15.4%	1,932,600	-4.2%
ARVIND	-11.9%	6,936,000	-3.9%
UBL	-10.9%	1,046,500	-1.9%
HEROMOTOCO	-10.4%	2,096,800	-3.7%
DABUR	-9.8%	12,081,250	-2.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	145,863,654	123,597	83
ACC	6,325,502	101,042	1,544
RELIANCE	7,468,515	93,868	1,249
HDFC	3,581,265	82,839	2,304
SBIN	22,213,173	79,686	356
MARUTI	1,228,672	71,154	5,769
AXISBANK	8,091,007	59,312	729
HDFCBANK	2,234,807	53,364	2,376
DABUR	12,364,368	52,682	420

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,600	CE	8.8	1,549	474,400
ACC	1,640	CE	4.7	1,549	442,800
BHEL	75	CE	0.1	64	4,852,500
ACC	1,620	CE	6.2	1,549	278,000
RELIANCE	1,300	CE	6.9	1,251	3,671,000
TATASTEEL	500	CE	0.7	458	2,875,310
SBIN	370	CE	0.9	357	6,225,000
INDUSINDBK	1,500	CE	4.2	1,421	943,600
ACC	1,700	CE	2.0	1,549	257,600
BHEL	70	CE	0.1	64	4,125,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	1.3	266	2,345,600
YESBANK	50	PE	0.1	83	6,424,000
SBIN	350	PE	1.8	357	2,751,000
YESBANK	80	PE	1.8	83	5,583,600
TATAMOTORS	150	PE	1.3	155	2,517,000
WIPRO	250	PE	0.5	266	1,363,200
BANKBARODA	120	PE	3.8	118	2,020,500
ACC	1,600	PE	59.8	1,549	104,800
RELIANCE	1,200	PE	7.1	1,251	1,341,500
ADANIPTS	400	PE	4.0	406	580,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	530	CE	328,800	27300%	5.3
RBLBANK	550	CE	553,200	22950%	2.4
M&M	580	CE	209,000	10350%	4.9
RBLBANK	560	CE	482,400	7940%	1.7
RBLBANK	540	CE	354,000	7275%	3.6
ONGC	142	CE	202,500	5300%	3.1
EXIDEIND	195	CE	199,200	4050%	1.4
M&M	590	CE	236,000	3833%	2.7
APOLLOTYRE	175	CE	135,000	2150%	1.8
ICICIBANK	415	CE	338,250	1950%	2.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	480	PE	295,200	3414%	9.0
M&M	570	PE	368,000	776%	6.2
RBLBANK	500	PE	352,800	390%	16.1
L&TFH	95	PE	162,000	350%	0.8
GAIL	135	PE	426,720	248%	1.0
ONGC	135	PE	150,000	233%	0.3
BIOCON	220	PE	131,400	192%	2.8
TVSMOTOR	380	PE	103,400	161%	4.9
L&TFH	105	PE	886,500	146%	2.3
RBLBANK	520	PE	112,800	135%	26.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	CE	17,024	0.6
YESBANK	90	CE	14,255	1.3
RELIANCE	1,300	CE	13,869	6.9
RELIANCE	1,280	CE	11,722	11.5
RELIANCE	1,260	CE	10,530	18.8
MARUTI	6,000	CE	10,388	16.4
RBLBANK	600	CE	9,060	0.8
SBIN	370	CE	7,348	0.9
INDUSINDBK	1,500	CE	7,222	4.2
YESBANK	110	CE	7,180	0.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	12,753	17.9
RELIANCE	1,200	PE	9,590	7.1
RELIANCE	1,220	PE	9,228	11.4
YESBANK	80	PE	8,750	1.8
RELIANCE	1,260	PE	8,520	27.5
MARUTI	5,700	PE	8,345	54.4
MARUTI	5,800	PE	7,295	90.1
MARUTI	5,600	PE	5,769	33.5
YESBANK	85	PE	5,570	3.8
YESBANK	70	PE	5,490	0.4

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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