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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	11,782	17,658,825	7,206,150	44.65	0.86	11500
PREVIOUS	11,715	16,675,275	8,197,300	6.15	0.91	
% CHANGE	0.57%	5.90%	-12.09%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range throughout the trading session.
- Nifty added 28 points to close at 11737.
- OI concentration is seen at 12500CE and 11000PE.
- Addition witnessed in 12500CE and in 11700PE.
- PCR OI stands at 0.81 compared to 0.86 in the previous trading session.
- Nifty to trade with a support of 11500.

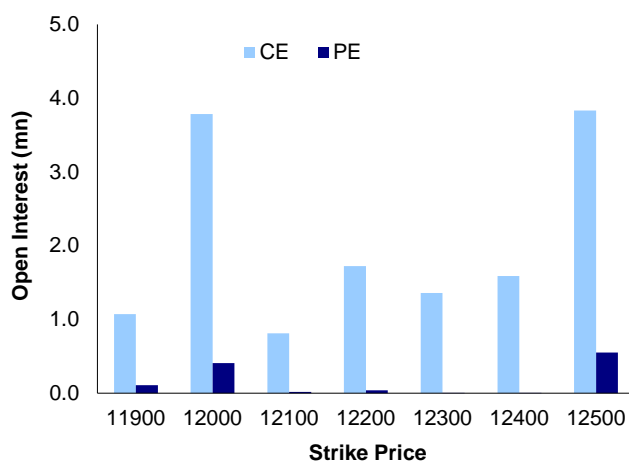
NIFTY LEVELS

11676 11797 11900 12039 12112 12250

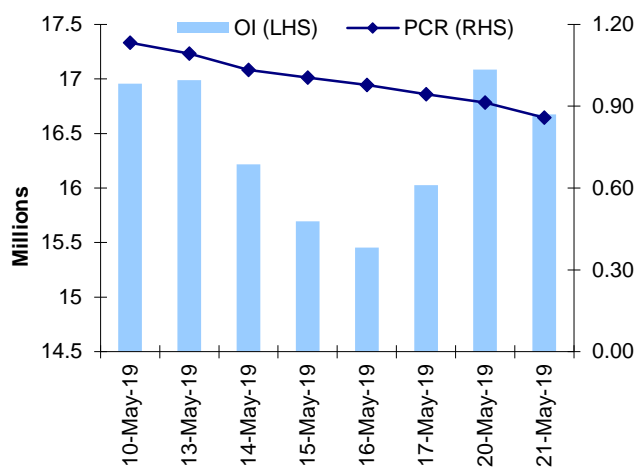
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 354,338Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDZINC	12.9%	4,326,400	-1.9%
INDUSINDBK	8.7%	8,336,700	4.9%
JINDALSTEL	7.5%	22,952,250	-6.7%
TCS	7.0%	6,164,250	-1.3%
WIPRO	6.5%	34,556,800	-1.3%
MRPL	5.9%	5,362,000	0.5%
DISHTV	5.9%	75,184,000	0.5%
SUNTV	4.1%	5,872,000	1.8%
HDFCBANK	3.7%	12,541,750	0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-18.0%	1,564,200	-0.4%
UBL	-16.1%	1,699,600	-0.1%
REPCOHOM	-13.1%	402,600	-1.7%
JETAIRWAYS	-9.5%	3,634,400	4.4%
CHENNPETRO	-9.5%	1,045,800	1.5%
SRF	-9.1%	697,000	-1.0%
ADANIPOWER	-8.4%	104,980,000	1.5%
KSCL	-7.7%	574,500	2.3%
CANFINHOME	-7.7%	3,472,200	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	11,287,400	151,836	1,340
SBIN	32,002,499	107,963	341
YESBANK	58,669,730	80,842	138
HDFCBANK	2,846,665	68,688	2,406
HDFC	3,076,404	65,790	2,139
ICICIBANK	15,370,847	62,409	405
TCS	2,595,795	54,286	2,082
JINDALSTEL	33,587,510	50,140	152
LT	3,304,912	48,234	1,461

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	2.8	180	6,586,000
WIPRO	300	CE	0.8	284	3,385,600
BANKBARODA	130	CE	6.7	126	3,900,000
YESBANK	200	CE	0.9	138	8,946,000
TATAMOTORS	190	CE	4.5	180	4,306,000
BHEL	70	CE	1.4	65	3,532,500
TATAMOTORS	220	CE	1.2	180	4,000,000
TCS	2,200	CE	16.8	2,090	466,500
BHEL	75	CE	0.7	65	3,180,000
BHARTIARTL	370	CE	1.7	336	1,710,324

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.4	301	2,935,200
ICICIBANK	390	PE	7.6	406	4,709,375
TATAMOTORS	180	PE	8.1	180	2,728,000
AXISBANK	730	PE	8.3	781	1,616,400
SBIN	300	PE	2.7	342	3,084,000
TATAMOTORS	170	PE	4.0	180	2,230,000
TCS	2,100	PE	53.0	2,090	234,750
ITC	300	PE	5.7	301	1,620,000
TATAMOTORS	160	PE	2.1	180	1,910,000
WIPRO	270	PE	1.5	284	1,241,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	140	CE	132,750	5800%	17.6
TECHM	760	CE	211,200	2100%	17.4
SBIN	395	CE	900,000	809%	2.4
JINDALSTEL	150	CE	393,750	733%	10.6
CIPLA	575	CE	182,000	487%	13.3
CIPLA	590	CE	178,000	296%	9.0
SBIN	385	CE	132,000	238%	3.1
BANKBARODA	145	CE	540,000	200%	2.8
NCC	130	CE	472,000	195%	1.6
FEDERALBNK	104	CE	364,000	189%	3.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	120	PE	108,000	4700.0%	1.6
WIPRO	265	PE	275,200	437.5%	1.0
DLF	185	PE	143,000	223.5%	15.9
ADANIANT	160	PE	132,000	200.0%	18.7
JINDALSTEL	145	PE	139,500	181.8%	6.4
INDUSINDBK	1,400	PE	216,000	144.9%	28.2
FEDERALBNK	97	PE	483,000	122.6%	1.5
IDFCFIRSTB	35	PE	288,000	118.2%	0.3
WIPRO	270	PE	1,241,600	118.0%	1.5
INDUSINDBK	1,500	PE	111,600	115.0%	60.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,500	CE	11,535	87.1
RELIANCE	1,400	CE	11,051	27.5
INDUSINDBK	1,600	CE	9,716	44.3
RELIANCE	1,360	CE	6,803	43.0
ICICIBANK	420	CE	6,285	6.4
LT	1,500	CE	5,712	32.3
RELIANCE	1,380	CE	4,935	34.7
ICICIBANK	410	CE	4,467	10.7
INDUSINDBK	1,550	CE	4,237	63.4
YESBANK	150	CE	3,881	6.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,400	PE	7,893	28.2
RELIANCE	1,300	PE	4,858	29.8
ICICIBANK	400	PE	3,603	10.4
YESBANK	130	PE	3,231	6.7
RELIANCE	1,320	PE	3,198	37.0
INDUSINDBK	1,300	PE	3,195	13.0
ICICIBANK	390	PE	3,145	7.6
RELIANCE	1,340	PE	2,776	46.1
YESBANK	140	PE	2,725	11.3
TATAMOTORS	170	PE	2,695	4.0

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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