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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	11,586	11,241,075	6,396,950	7.4	0.84	11350
PREVIOUS	11,619	13,732,575	6,363,900	24.9	0.88	
% CHANGE	-0.28%	-18.14%	0.52%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and close lower.
- Nifty lost 15 points to close at 11579.
- OI concentration is seen at 11700CE and 11500PE.
- Addition witnessed in 11700CE and in 11500PE.
- PCR OI stands at 0.84 compared to 0.88 in the previous trading session.
- Nifty to trade with a support of 11350.

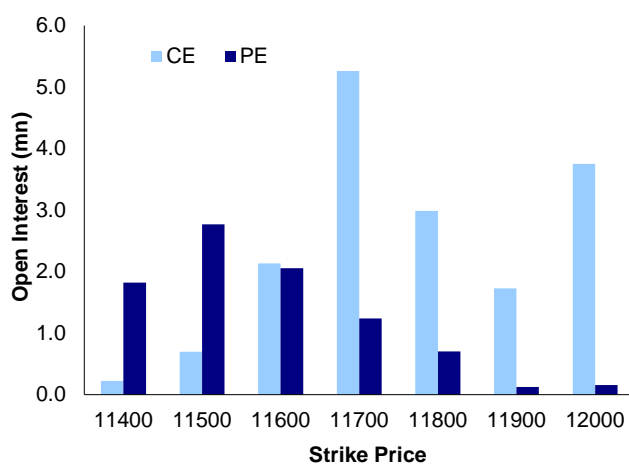
NIFTY LEVELS

11350	11431	11585	11691	11782	11907
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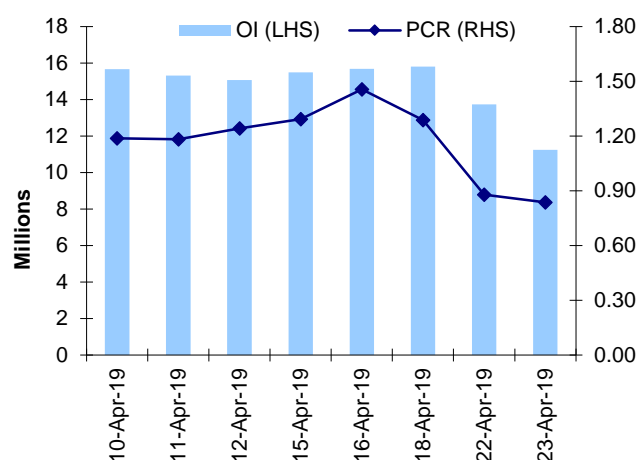
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 360,364Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DISHTV	-51.1%	24,544,000	-0.14%
RELCAPITAL	-50.0%	4,644,000	8.23%
VOLTAS	-46.6%	2,087,000	1.69%
ADANIEN	-46.2%	12,292,000	-1.96%
IDBI	-45.3%	12,340,000	-0.12%
RELINFRA	-44.3%	4,460,300	1.42%
MFSL	-43.8%	1,053,600	-0.41%
GLENMARK	-43.6%	1,649,000	0.51%
INFRATEL	-43.1%	2,568,000	-1.87%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,055,300	123,422	1,364
YESBANK	43,232,834	103,449	233
HDFCBANK	3,820,600	86,522	2,245
MARUTI	952,628	68,888	7,049
RELCAPITAL	46,575,480	65,976	144
HDFC	2,848,980	55,394	1,935
SBIN	17,324,274	53,663	305
TCS	2,163,524	46,455	2,155
TATAMOTORS	18,975,358	44,331	232

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,700	CE	14.0	1,663	319,200
WIPRO	300	CE	0.4	290	3,824,000
ICICIBANK	400	CE	1.8	396	8,318,750
WIPRO	290	CE	2.6	290	3,446,400
RELIANCE	1,400	CE	2.7	1,365	3,757,500
SBIN	340	CE	0.1	306	8,172,000
LT	1,400	CE	1.8	1,349	794,625
TATAMOTORS	240	CE	1.0	232	4,640,000
KOTAKBANK	1,400	CE	0.9	1,355	676,800
AXISBANK	760	CE	4.4	753	2,192,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	400	PE	5.1	396	5,645,750
INFY	700	PE	0.4	728	2,114,400
AXISBANK	760	PE	11.5	753	1,708,800
TCS	2,000	PE	0.8	2,157	844,000
TATAMOTORS	230	PE	2.8	232	3,000,000
TATAMOTORS	200	PE	0.2	232	2,878,000
TATAMOTORS	180	PE	0.1	232	2,760,000
WIPRO	270	PE	0.1	290	1,702,400
SBIN	300	PE	1.5	306	4,215,000
WIPRO	280	PE	0.2	290	1,520,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,480	CE	100,800	700%	15.4
LICHSGFIN	500	CE	105,600	586%	4.3
L&TFH	140	CE	387,000	514%	1.7
YESBANK	230	CE	789,250	424%	6.3
M&M	670	CE	178,000	409%	3.3
GAIL	340	CE	213,360	400%	3.1
TATASTEEL	530	CE	929,436	381%	2.8
JINDALSTEL	175	CE	321,750	377%	1.8
SBIN	305	CE	657,000	259%	3.6
LUPIN	870	CE	135,100	257%	8.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	162	PE	180,000	4700%	1.2
LUPIN	860	PE	101,500	3525%	7.5
COALINDIA	255	PE	173,800	888%	2.0
ONGC	160	PE	922,500	324%	0.6
BIOCON	610	PE	108,900	236%	6.6
GAIL	335	PE	152,019	171%	1.7
WIPRO	288	PE	121,600	171%	1.5
LUPIN	840	PE	142,100	167%	2.7
BHARATFORG	470	PE	104,400	156%	1.5
GAIL	330	PE	224,028	127%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,380	CE	25,691	7.0
RELIANCE	1,400	CE	21,553	2.7
RELIANCE	1,360	CE	20,267	15.3
YESBANK	250	CE	16,122	0.8
YESBANK	260	CE	11,828	0.4
YESBANK	240	CE	10,653	2.5
HDFCBANK	2,300	CE	10,417	3.6
SBIN	320	CE	9,517	0.4
RELIANCE	1,420	CE	9,042	1.0
MARUTI	7,400	CE	8,417	10.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	PE	16,299	10.4
RELIANCE	1,340	PE	14,540	4.1
YESBANK	230	PE	9,158	4.4
YESBANK	240	PE	8,305	9.5
MARUTI	7,200	PE	7,542	172.2
MARUTI	7,000	PE	7,314	66.0
RELIANCE	1,320	PE	7,216	1.8
TATAMOTORS	230	PE	5,706	2.8
MARUTI	7,100	PE	5,540	112.8
MARUTI	7,300	PE	5,331	250.8

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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