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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	11,692	17,339,925	17,925,850	35.4	0.81	11500
PREVIOUS	11,782	17,658,825	7,206,150	44.65	0.86	
% CHANGE	-0.76%	-1.81%	148.76%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and had a volatile trading session before closing negative.
- Nifty lost 80 points to close at 11657.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and in 11300PE.
- PCR OI stands at 0.63 compared to 0.81 in the previous trading session.
- Nifty to trade with a support of 11500.

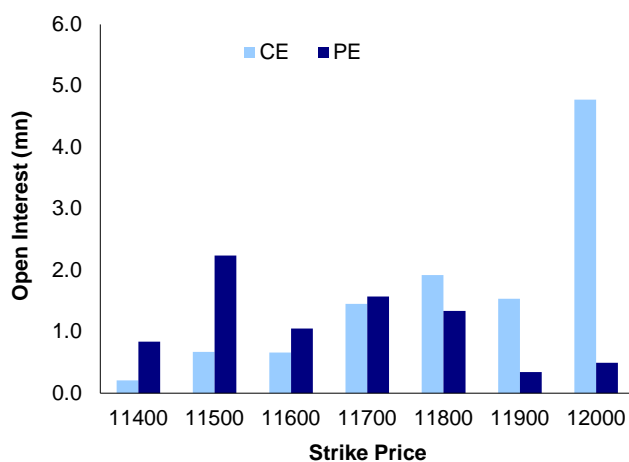
NIFTY LEVELS

11307 11465 11594 11647 11727 11881

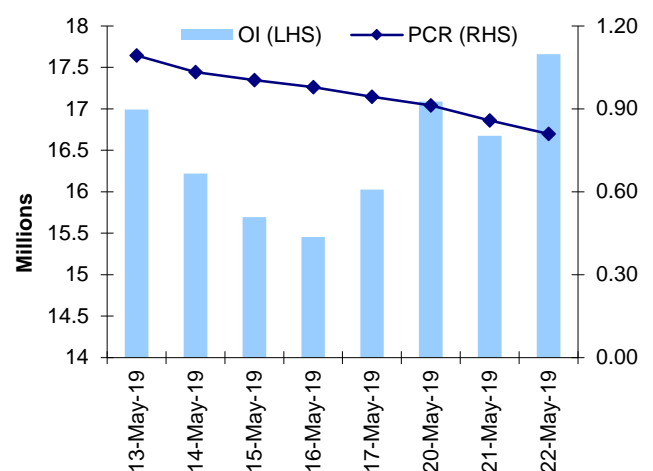
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 336,869Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANKBARODA	15.8%	48,500,000	1.1%
ADANIPTS	15.5%	18,715,000	5.6%
UJIVAN	15.0%	2,435,200	0.8%
HEXAWARE	12.1%	1,776,000	-0.2%
ITC	11.3%	47,440,800	-3.9%
ENGINEERSIN	10.5%	8,163,100	2.0%
KOTAKBANK	10.1%	10,583,600	0.3%
APOLLOHOSP	8.2%	924,000	-1.1%
HINDZINC	7.8%	4,665,600	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	-14.9%	4,999,000	-1.2%
CIPLA	-13.8%	10,604,000	2.1%
RELCAPITAL	-12.8%	9,702,000	2.8%
BHEL	-11.7%	40,312,500	2.0%
MGL	-9.8%	632,400	3.2%
MRPL	-9.7%	4,844,000	1.1%
RPOWER	-9.1%	81,136,000	-1.3%
ADANIANT	-8.7%	28,044,000	2.0%
RAYMOND	-8.1%	2,461,600	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	74,413,322	263,247	342
RELIANCE	17,722,514	241,814	1,334
HDFCBANK	8,270,499	197,340	2,332
ICICIBANK	43,279,956	180,645	411
HDFC	7,619,751	165,251	2,114
YESBANK	111,719,246	161,404	140
LT	10,485,813	158,696	1,476
BANKBARODA	107,991,987	145,515	128
AXISBANK	14,776,218	116,799	776

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	0.8	176	7,106,000
WIPRO	300	CE	0.4	283	3,638,400
TATAMOTORS	190	CE	1.3	176	5,324,000
SBIN	360	CE	2.2	343	6,306,000
ITC	310	CE	0.7	289	4,418,400
TCS	2,200	CE	5.0	2,060	598,250
BHEL	70	CE	0.9	67	3,630,000
SBIN	380	CE	0.8	343	5,877,000
YESBANK	200	CE	0.4	140	8,704,500
RELIANCE	1,400	CE	7.8	1,339	3,444,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.3	289	3,028,800
TATAMOTORS	180	PE	7.1	176	2,912,000
AXISBANK	730	PE	3.0	779	1,606,800
TATAMOTORS	170	PE	2.6	176	2,402,000
SBIN	300	PE	0.7	343	3,030,000
BHEL	65	PE	1.2	67	1,642,500
BANKBARODA	130	PE	4.9	128	1,804,000
TATAMOTORS	160	PE	1.2	176	1,910,000
SBIN	320	PE	1.3	343	2,385,000
BAJAJ-AUTO	2800	PE	3.6	3,059	104,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	142	CE	192,000	586%	0.9
BANKBARODA	157	CE	292,000	508%	0.3
LT	1,560	CE	160,125	441%	6.0
EQUITAS	145	CE	124,000	417%	1.1
ITC	295	CE	1,368,000	349%	2.2
VEDL	165	CE	1,120,100	290%	2.0
BANKBARODA	137	CE	312,000	225%	1.3
EQUITAS	150	CE	240,000	216%	0.4
SBIN	365	CE	1,413,000	214%	1.6
BANKBARODA	150	CE	3,208,000	206%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	132	PE	128,000	3100%	6.6
ADANI PORTS	420	PE	162,500	1525%	18.5
SBIN	355	PE	324,000	1443%	14.6
SBIN	360	PE	792,000	780%	18.8
ADANI ENT	165	PE	104,000	767%	12.2
BANKBARODA	135	PE	780,000	650%	8.5
ADANI ENT	170	PE	224,000	522%	15.6
BEL	105	PE	234,000	457%	4.1
FEDERALBNK	104	PE	105,000	400%	3.2
FEDERALBNK	102	PE	378,000	391%	2.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	27,257	7.75
SBIN	360	CE	13,808	2.2
RELIANCE	1,380	CE	12,023	11.9
RELIANCE	1,420	CE	11,454	4.75
MARUTI	7,200	CE	11,423	42.45
ICICIBANK	420	CE	11,362	3.25
ICICIBANK	430	CE	10,977	1.35
RELIANCE	1,440	CE	10,910	3.6
YESBANK	150	CE	10,549	3.05
SBIN	370	CE	8,778	1.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	10,782	12.9
RELIANCE	1,340	PE	10,545	27.6
SBIN	350	PE	8,271	10.9
RELIANCE	1,360	PE	8,191	39.0
YESBANK	140	PE	7,665	6.7
ICICIBANK	410	PE	7,083	6.2
RELIANCE	1,320	PE	7,063	19.1
SBIN	340	PE	7,036	5.6
ICICIBANK	400	PE	6,659	2.9
MARUTI	6,700	PE	4,899	49.8

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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