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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	11,595	30,267,300	4,365,500	13.4	1.60	10318
PREVIOUS	11,587	30,169,950	3,453,300	16.55	1.55	
% CHANGE	0.08%	0.32%	26.42%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11600 but failed to maintain it's high.
- Nifty added 11 points to close at 11582.
- OI concentration is seen at 11600CE and 11500PE.
- Addition witnessed in 11600PE and Reduction in 11500CE.
- PCR OI stands at 1.60 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 11120.

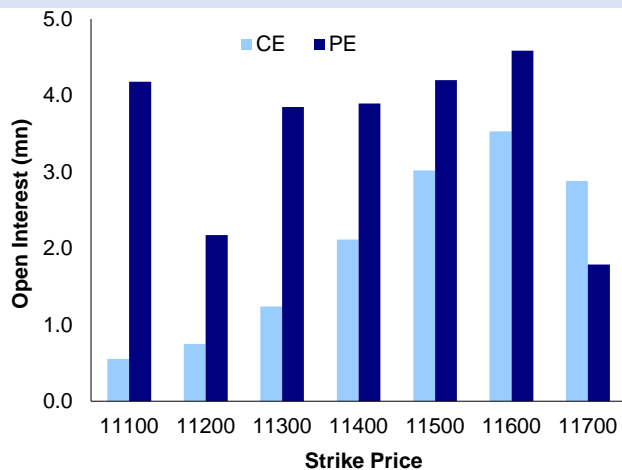
NIFTY LEVELS

11130 11218 11308 11406 11504 11603

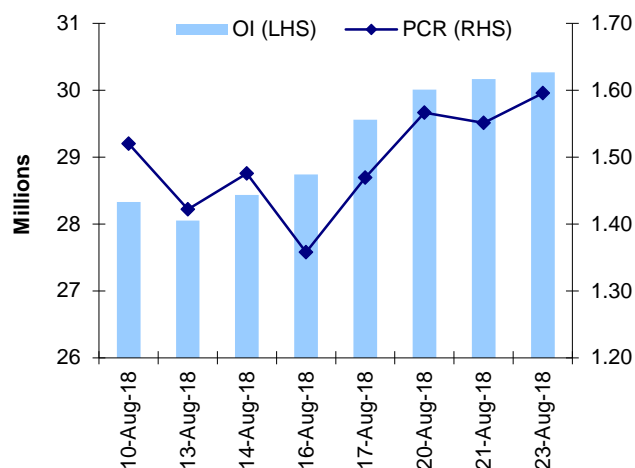
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 418,804Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	204.6%	4,006,200	-6.8%
EXIDEIND	10.0%	8,784,000	1.9%
OFSS	9.9%	152,100	1.1%
TATAGLOBAL	6.5%	14,683,500	-2.1%
MARICO	6.4%	7,355,400	5.4%
ICICIPRULI	6.1%	4,815,200	-1.5%
AMARAJABAT	5.4%	1,349,600	1.1%
BPCL	5.4%	10,267,200	-3.0%
JETAIRWAYS	4.9%	5,499,600	-3.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JSWSTEEL	-16.4%	48,837,000	-0.7%
BERGEPAIN	-15.7%	1,377,200	0.0%
ANDHRABANK	-13.5%	16,380,000	0.0%
TORNTPOWER	-13.4%	1,989,000	-0.4%
YESBANK	-12.8%	39,735,500	-0.7%
KAJARIACER	-12.8%	2,018,000	5.8%
TITAN	-12.3%	11,237,250	-0.5%
NIITTECH	-12.1%	1,080,750	-1.3%
GSFC	-11.0%	10,840,500	-2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
LT	8,248,115	111,220	1,352
RELIANCE	7,968,123	100,328	1,269
TECHM	11,534,012	83,335	727
AXISBANK	12,699,837	80,745	632
MARUTI	751,705	69,037	9,223
SBIN	22,721,004	68,676	302
HDFCBANK	3,143,638	65,683	2,080
ICICIBANK	18,867,868	63,564	337
TCS	3,046,791	61,875	2,035

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.3	74	6,382,500
BHEL	75	CE	1.3	74	4,492,500
BAJAJ-AUTO	2,800	CE	9.9	2,686	411,250
MARUTI	9,500	CE	39.3	9,238	321,150
YESBANK	400	CE	4.0	390	4,383,750
MARUTI	10,000	CE	6.7	9,238	261,750
MARUTI	9,400	CE	60.4	9,238	248,850
BHEL	90	CE	0.1	74	3,195,000
BPCL	400	CE	0.8	359	966,600
TATASTEEL	600	CE	3.3	572	3,423,847

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	2.5	74	6,450,000
YESBANK	380	PE	4.3	390	2,789,500
RELIANCE	1,100	PE	0.7	1,267	2,502,000
SBIN	290	PE	1.3	303	4,719,000
ADANIPTS	370	PE	2.8	385	510,000
ICICIBANK	330	PE	3.4	336	5,692,500
LT	1,300	PE	3.2	1,352	820,500
ICICIBANK	300	PE	0.5	336	5,269,000
BHEL	72	PE	1.2	74	1,620,000
AXISBANK	600	PE	3.6	633	2,080,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MGL	880	CE	242,400	5671%	3.9
DABUR	500	CE	737,500	4817%	3.8
MGL	860	CE	433,200	3510%	7.2
MGL	840	CE	151,800	3063%	16.5
BPCL	360	CE	250,200	2680%	7.1
DABUR	485	CE	105,000	2000%	8.3
MGL	900	CE	233,400	1197%	2.7
IOC	150	CE	117,000	457%	5.2
STAR	520	CE	168,000	275%	2.8
AXISBANK	710	CE	199,200	239%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DABUR	470	PE	425,000	8400%	3.1
MGL	840	PE	199,200	8200%	11.0
DABUR	480	PE	295,000	3833%	6.2
LT	1,360	PE	381,750	2324%	22.6
NTPC	162	PE	264,000	1550%	1.2
BATAINDIA	1,040	PE	184,800	1300%	6.6
MARICO	370	PE	153,400	1080%	1.9
MARICO	365	PE	117,000	1025%	0.9
DABUR	465	PE	152,500	771%	2.2
LT	1,340	PE	447,000	739%	12.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	16,064	19.8
LT	1,360	CE	12,347	15.5
RELIANCE	1,280	CE	12,330	10.9
RELIANCE	1,300	CE	8,996	5.3
TATAMOTORS	270	CE	8,986	1.6
MARUTI	9,300	CE	8,508	91.3
LT	1,400	CE	8,439	5.9
LT	1,380	CE	8,235	9.5
MARUTI	9,400	CE	8,143	60.4
LT	1,340	CE	8,065	24.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	10,901	7.0
RELIANCE	1,220	PE	7,301	3.7
TATAMOTORS	250	PE	5,831	2.5
TATAMOTORS	260	PE	5,779	6.4
RELIANCE	1,260	PE	5,207	13.2
LT	1,300	PE	4,873	3.2
TATASTEEL	560	PE	4,721	6.4
LT	1,320	PE	4,611	6.2
YESBANK	380	PE	4,569	4.3
RELIANCE	1,200	PE	4,454	2.3

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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