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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	11,572	29,527,350	4,510,850	14.6	1.45	10318
PREVIOUS	11,595	30,267,300	4,365,500	13.4	1.60	
% CHANGE	-0.21%	-2.44%	3.33%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a negative bias.
- Nifty lost 25 points to close at 11557.
- OI concentration is seen at 11600CE and 11500PE.
- Addition witnessed in 11600CE and Reduction in 11200PE.
- PCR OI stands at 1.45 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 11120.

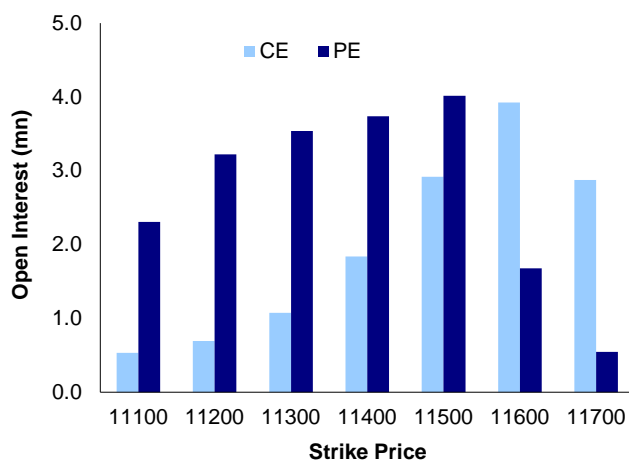
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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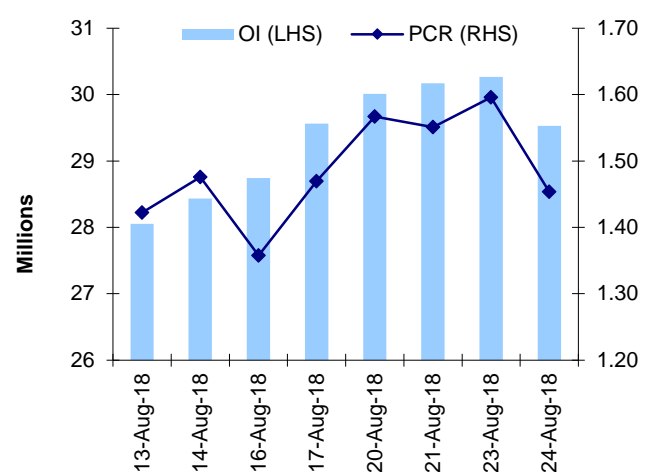
Stocks

- **Sector:-** Private banking stocks traded negative.
- Market wide open interest is seen at 427,105Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEXAWARE	114.8%	6,435,000	-14.2%
TORNTPHARM	9.0%	531,500	0.2%
APOLLOHOSP	8.6%	1,523,500	4.4%
BHEL	5.7%	34,612,500	8.5%
JETAIRWAYS	3.2%	5,677,200	-2.2%
REPCOHOME	2.9%	676,800	-0.9%
M&MFIN	1.6%	10,082,500	-2.0%
ADANIPTS	1.4%	9,132,500	-2.0%
RELCAPITAL	0.9%	9,496,500	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFIBEAM	-39.2%	28,928,000	4.3%
UBL	-22.5%	1,459,500	-3.4%
CANFINHOME	-19.3%	2,995,000	-3.2%
RPOWER	-17.7%	34,658,000	-1.0%
IBULHSGFIN	-17.5%	10,893,500	-0.5%
MGL	-16.0%	3,364,200	0.4%
NIITTECH	-16.0%	908,250	-1.4%
VEDL	-14.9%	36,837,500	4.3%
WOCKPHARMA	-14.8%	2,628,900	-1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HEXAWARE	66,105,294	288,188	426
AXISBANK	15,035,968	95,999	640
RELIANCE	6,652,005	84,599	1,278
YESBANK	16,301,075	61,756	374
ICICIBANK	17,805,968	58,896	330
SBIN	18,869,585	56,907	300
PNB	62,911,086	54,396	86
HDFCBANK	2,428,657	50,420	2,070
SUNPHARMA	7,909,136	49,728	630

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	2,800	CE	7.3	2,680	420,500
MARUTI	9,500	CE	22.2	9,171	334,200
YESBANK	400	CE	1.4	375	5,580,750
BHEL	80	CE	2.1	80	4,747,500
YESBANK	390	CE	2.7	375	4,180,750
BPCL	400	CE	0.6	358	1,022,400
SBIN	320	CE	0.9	301	7,506,000
IDEA	60	CE	0.3	52	13,503,000
TATASTEEL	600	CE	3.3	577	3,145,865
TATAMOTORS	280	CE	0.5	256	6,730,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	0.5	80	7,125,000
BHEL	70	PE	0.2	80	2,392,500
RELIANCE	1,100	PE	0.6	1,277	2,339,000
BHEL	72	PE	0.3	80	2,197,500
HEROMOTOCO	3,200	PE	32.3	3,220	94,400
AXISBANK	600	PE	2.2	640	2,523,600
SBIN	290	PE	1.4	301	4,263,000
YESBANK	380	PE	9.9	375	2,236,500
YESBANK	370	PE	5.0	375	2,149,000
ICICIBANK	300	PE	0.4	331	4,985,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HEXAWARE	440	CE	672,000	44700%	6.7
HEXAWARE	450	CE	810,000	13400%	4.2
HEXAWARE	460	CE	481,500	5250%	3.0
HEXAWARE	430	CE	504,000	4700%	9.9
HEXAWARE	420	CE	126,000	2700%	15.5
HEXAWARE	470	CE	270,000	1186%	2.0
HEXAWARE	480	CE	303,000	910%	1.5
IDFC	75	CE	105,600	700%	2.4
KAJARIACER	510	CE	125,000	681%	5.4
HEXAWARE	500	CE	1,048,500	369%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HEXAWARE	380	PE	108,000	7100%	1.5
HEXAWARE	400	PE	547,500	3218%	2.8
HEXAWARE	420	PE	304,500	2438%	7.3
ONGC	175	PE	450,000	2300%	2.8
HEXAWARE	410	PE	133,500	1680%	4.2
BHEL	77	PE	1,207,500	1242%	0.9
HEXAWARE	430	PE	159,000	783%	12.2
JSWSTEEL	350	PE	393,000	719%	4.0
ADANIPOWER	10	PE	280,000	600%	0.1
BHEL	80	PE	945,000	260%	1.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	CE	14,714	13.2
RELIANCE	1,300	CE	13,841	6.3
AXISBANK	640	CE	8,861	12.2
TATASTEEL	580	CE	7,071	8.7
RELIANCE	1,260	CE	7,053	24.1
YESBANK	390	CE	6,321	2.7
AXISBANK	650	CE	6,155	8.0
MARUTI	9,400	CE	5,551	35.0
MARUTI	9,300	CE	5,400	56.5
PNB	90	CE	5,367	0.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	10,504	7.9
RELIANCE	1,240	PE	9,796	3.8
YESBANK	380	PE	4,247	9.9
AXISBANK	630	PE	4,087	7.4
YESBANK	370	PE	4,028	5.0
ICICIBANK	330	PE	4,017	4.9
SBIN	300	PE	3,765	4.5
RELIANCE	1,220	PE	3,615	2.1
RELIANCE	1,200	PE	3,506	1.4
TATASTEEL	560	PE	3,463	3.9

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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