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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	11,327	16,862,775	5,822,050	43	1.36	11141
PREVIOUS	11,301	17,126,925	8,128,700	49.05	1.42	
% CHANGE	0.23%	-1.54%	-28.38%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range through the day.
- Nifty added 32 points to close at 11284.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11800CE and 11300PE.
- PCR OI stands at 1.36 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 11150.

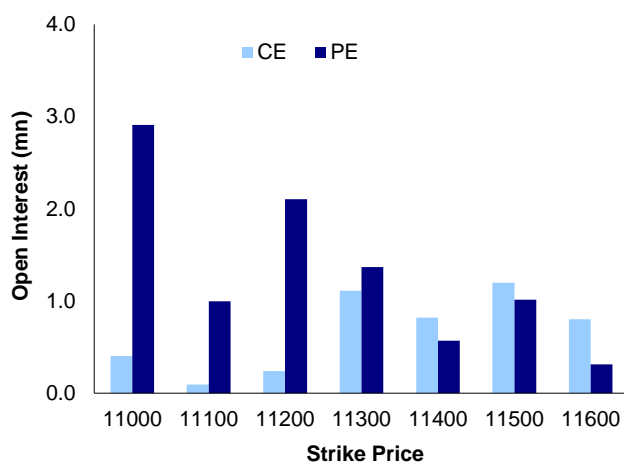
NIFTY LEVELS

11089 11141 11270 11387 11469 11585

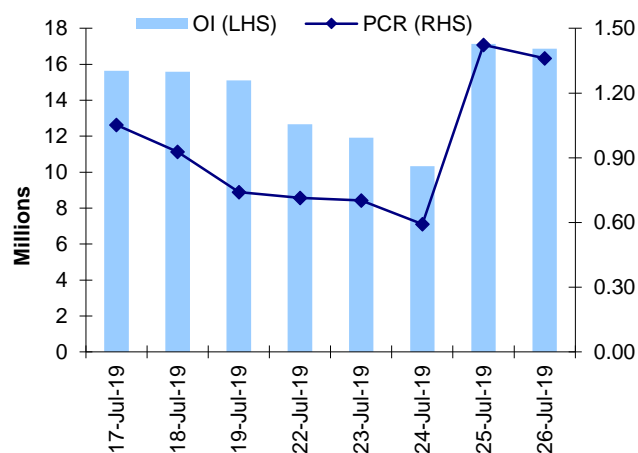
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is seen at 266,575Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEXAWARE	17.6%	2,308,500	-1.0%
CONCOR	17.0%	1,817,769	-1.7%
IGL	14.2%	3,495,250	-2.9%
BIOCON	13.8%	11,829,600	1.4%
MARUTI	12.0%	3,602,625	0.8%
RELINFRA	11.3%	12,612,000	7.1%
RELCAPITAL	10.9%	12,192,000	7.9%
RAMCOCEM	9.7%	986,400	1.0%
GAIL	8.6%	35,257,740	-1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ZEEL	-8.4%	19,619,600	3.0%
IDFCFIRSTB	-4.9%	124,020,000	8.7%
NATIONALUM	-4.9%	30,200,000	1.9%
UBL	-4.3%	985,600	0.1%
JUSTDIAL	-4.3%	2,403,800	-2.2%
JINDALSTEL	-4.3%	32,227,200	2.2%
M&MFIN	-3.8%	15,062,500	-2.5%
SAIL	-3.8%	84,852,000	4.8%
PEL	-3.7%	3,232,306	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	186,097,455	174,025	96
MARUTI	2,346,714	136,211	5,806
TATAMOTORS	83,905,651	122,500	147
RELIANCE	9,320,481	113,970	1,214
HDFCBANK	3,207,457	73,264	2,277
ICICIBANK	17,493,739	72,376	416
ZEEL	14,751,785	59,121	404
SBIN	16,139,052	55,421	343
BAJAJ-AUTO	2,105,536	55,057	2,619

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	6.8	148	5,274,000
MARUTI	6,000	CE	102.1	5,765	275,550
YESBANK	100	CE	7.5	97	6,976,200
BANKBARODA	120	CE	2.7	113	3,303,000
TATAMOTORS	160	CE	3.2	148	3,594,000
BHEL	70	CE	0.6	61	2,205,000
TATAMOTORS	170	CE	1.4	148	2,682,000
BANKBARODA	130	CE	0.9	113	2,034,000
YESBANK	110	CE	4.3	97	4,129,400
IDEA	12	CE	0.2	9	13412,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	PE	9.4	148	7,818,000
TATAMOTORS	140	PE	5.1	148	4,341,000
TATAMOTORS	145	PE	6.8	148	2,544,000
TATAMOTORS	130	PE	2.7	148	2,460,000
ASIANPAINT	1,400	PE	6.3	1,531	234,600
TATAMOTORS	120	PE	1.5	148	2,319,000
BANKBARODA	110	PE	3.7	113	1,962,000
HINDALCO	180	PE	1.9	198	1,071,000
SBIN	330	PE	7.0	344	2,217,000
BAJAJ-AUTO	2,500	PE	31.9	2,636	72,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	9	CE	5,124,000	2950%	0.9
DISHTV	32	CE	322,000	2200%	2.7
FEDERALBNK	108	CE	126,000	1700%	0.4
IDBI	34	CE	192,000	1500%	0.6
IDBI	32	CE	132,000	1000%	1.3
UPL	640	CE	147,600	613%	13.3
MARUTI	6,000	CE	275,550	572%	102.1
MARUTI	5,800	CE	100,950	493%	182.7
RELIANCE	1,220	CE	415,000	480%	33.8
NMDC	130	CE	102,000	467%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	242	PE	134,400	2700%	0.4
SUNTV	600	PE	104,000	2500%	109.5
MANAPPURAM	92	PE	138,000	2200%	1.1
ITC	240	PE	218,400	1720%	0.3
FEDERALBNK	80	PE	168,000	1100%	0.2
GAIL	125	PE	288,036	980%	2.0
COALINDIA	190	PE	206,800	755%	1.1
IOC	130	PE	203,000	729%	1.9
TATAMOTORS	150	PE	7,818,000	566%	9.4
ZEEL	400	PE	179,400	376%	21.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	6,000	CE	19,665	102.1
YESBANK	100	CE	7,987	7.5
TATAMOTORS	150	CE	7,535	6.8
RELIANCE	1,260	CE	7,252	18.7
MARUTI	6,200	CE	6,947	51.2
RELIANCE	1,240	CE	6,752	25.5
MARUTI	5,800	CE	6,088	182.7
RELIANCE	1,300	CE	5,971	9.5
MARUTI	5,900	CE	5,858	138.8
BAJFINANCE	3,300	CE	5,584	115.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	5,500	PE	9,708	103.7
RELIANCE	1,200	PE	8,444	30.1
TATAMOTORS	140	PE	6,830	5.1
MARUTI	5,700	PE	6,159	171.5
RELIANCE	1,220	PE	6,081	39.8
TATAMOTORS	150	PE	5,744	9.4
MARUTI	5,400	PE	5,645	79.0
MARUTI	5,000	PE	5,346	24.4
MARUTI	5,600	PE	4,893	133.1
BAJFINANCE	3,000	PE	4,881	48.2

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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