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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	11,977	18,787,875	7,180,750	115.7	1.46	11500
PREVIOUS	11,862	12,933,975	7,464,400	1.25	0.78	
% CHANGE	0.96%	45.26%	-3.80%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained and gave a strong close.
- Nifty added 84 points to close at 11945.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12100CE and in 11900PE.
- PCR OI stands at 1.46.
- Nifty to trade with a support of 11500.

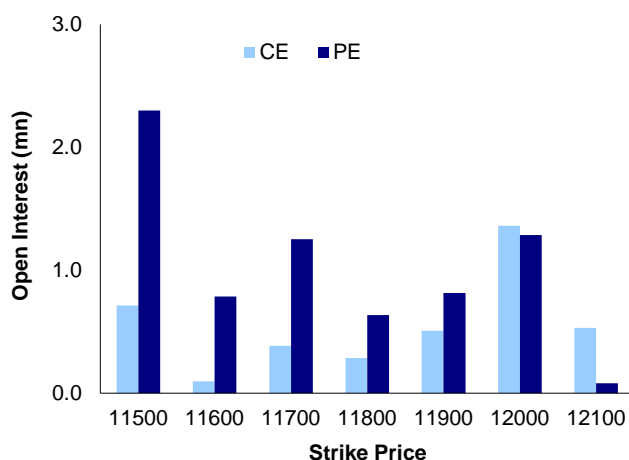
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

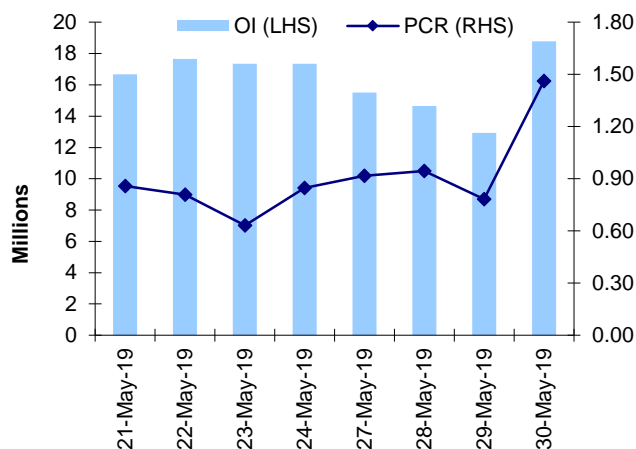
Stocks

- **Sector:-** Banking & Financial stocks traded positive.
- Market wide open interest is seen at 250,006Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	155.2%	3,504,600	0.7%
HAVELLS	122.5%	4,522,000	-1.4%
CONCOR	96.7%	1,850,592	1.0%
GODREJCP	78.2%	5,287,800	-1.2%
PCJEWELLER	74.9%	12,642,500	-6.2%
BERGEPAIN	72.9%	3,036,000	-0.2%
RPOWER	63.9%	82,976,000	-5.7%
NESTLEIND	62.6%	281,250	1.0%
AJANTPHARM	62.2%	469,500	0.7%

OI DECREASE

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

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,740,841	142,805	1,330
TCS	4,971,725	106,525	2,146
SBIN	25,712,604	90,351	354
YESBANK	55,475,576	85,519	155
HDFC	3,766,742	81,724	2,184
ICICIBANK	18,281,037	77,641	426
MARUTI	850,456	58,450	6,868
HDFCBANK	2,339,800	56,994	2,440
AXISBANK	6,414,384	51,868	808

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	2.4	176	4,270,000
BHEL	75	CE	1.9	72	1,882,500
POWERGRID	200	CE	2.4	192	872,000
TATAMOTORS	190	CE	4.1	176	2,012,000
SBIN	360	CE	9.6	356	2,265,000
TATAMOTORS	180	CE	7.4	176	1,884,000
RELIANCE	1,400	CE	15.8	1,336	1,073,000
HINDALCO	215	CE	1.8	200	1,029,000
ITC	300	CE	2.9	291	2,131,200
BHEL	80	CE	0.8	72	1,252,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	10.4	2,142	721,500
INFY	680	PE	3.5	726	2,175,600
ITC	275	PE	1.0	291	2,743,200
BANKBARODA	130	PE	3.5	136	1,768,000
SBIN	300	PE	1.0	356	1,737,000
RELIANCE	1,240	PE	7.9	1,336	863,500
BHEL	70	PE	2.1	72	1,080,000
SBIN	350	PE	9.1	356	1,470,000
SBIN	330	PE	3.3	356	1,257,000
SBIN	340	PE	5.6	356	1,170,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUZLON	9	CE	2,508,000	3200%	0.1
PCJEWELLER	80	CE	890,500	1613%	6.5
COALINDIA	255	CE	283,800	975%	8.0
IDBI	40	CE	520,000	940%	1.7
ICICIBANK	445	CE	603,625	898%	5.3
COALINDIA	265	CE	149,600	871%	4.2
PCJEWELLER	110	CE	474,500	813%	2.1
BAJFINANCE	3,700	CE	143,750	710%	32.1
TATAPOWER	80	CE	207,000	667%	0.5
BANKINDIA	112	CE	132,000	633%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	330	PE	146,400	6000%	38.8
SUNPHARMA	550	PE	112,200	2450%	128.1
PCJEWELLER	70	PE	156,000	2300%	11.0
KTKBANK	140	PE	108,100	2200%	25.2
IDEA	15	PE	1,211,948	1425%	2.0
NBCC	75	PE	120,000	1400%	12.0
MANAPPURAM	135	PE	114,000	850%	4.8
COALINDIA	245	PE	107,800	717%	4.0
IDEA	18	PE	3,715,316	713%	4.5
SBIN	400	PE	195,000	713%	45.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	CE	29,601	0.4
SBIN	355	CE	14,906	0.1
RELIANCE	1,320	CE	14,885	9.3
SBIN	350	CE	12,316	2.7
TCS	2,150	CE	9,808	1.5
MARUTI	6,900	CE	7,237	1.1
MARUTI	7,000	CE	7,212	0.3
RELIANCE	1,360	CE	6,959	0.1
ICICIBANK	425	CE	5,808	0.8
TCS	2,140	CE	5,770	4.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	PE	12,451	0.2
SBIN	350	PE	10,510	0.2
RELIANCE	1,300	PE	9,010	0.1
MARUTI	6,800	PE	6,377	1.0
RELIANCE	1,340	PE	6,201	7.9
TATASTEEL	490	PE	6,058	2.1
ICICIBANK	420	PE	5,537	0.1
MARUTI	6,900	PE	4,892	24.1
SBIN	345	PE	3,947	0.1
YESBANK	150	PE	3,459	0.2

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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