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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	11,518	26,843,850	8,382,200	42.25	1.09	11307
PREVIOUS	11,573	25,474,350	6,884,000	53.1	1.18	
% CHANGE	-0.47%	5.38%	21.76%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative run as it stooped below 11500 levels.
- Nifty lost 43 points to close at 11476.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11500CE and in 11400PE.
- PCR OI stands at 1.09 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 11307.

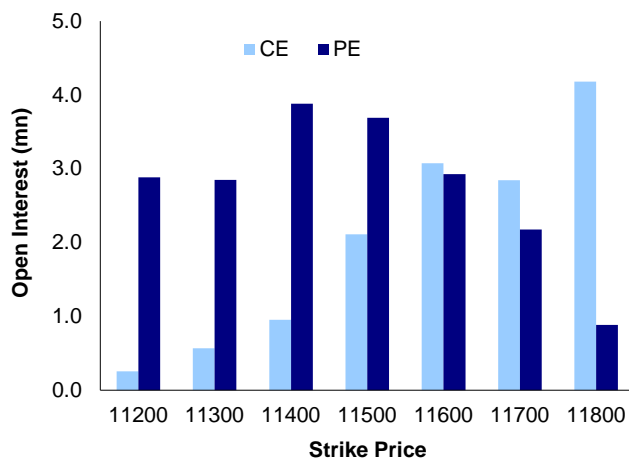
NIFTY LEVELS

11307 11463 11528 11658 11720 11854

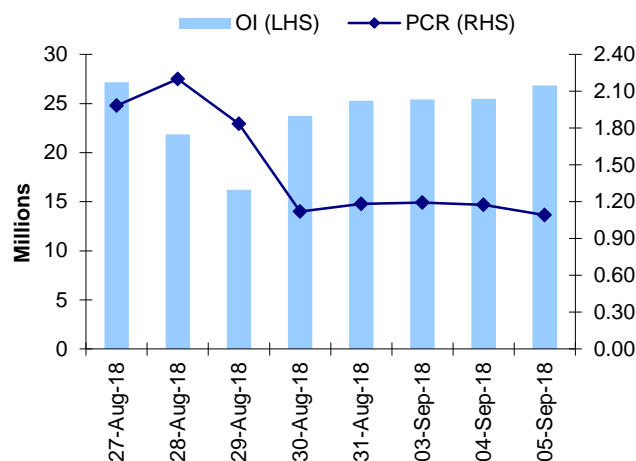
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 400,955Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	51.95%	46,173,600	-13.47%
MUTHOOTFIN	44.54%	3,135,000	9.24%
BALKRISIND	29.34%	2,860,000	-0.69%
TORNTPHARM	13.80%	738,000	-1.03%
KPIT	11.53%	8,964,000	3.00%
BATAINDIA	9.88%	1,554,300	2.40%
MINDTREE	9.27%	4,358,400	2.95%
OIL	8.72%	3,303,828	-2.41%
GRANULES	8.16%	14,055,000	0.36%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	-33.22%	9,600,000	0.26%
HEXAWARE	-12.84%	5,568,000	3.05%
RELINFRA	-7.85%	8,214,700	5.90%
AMARAJABAT	-6.97%	1,027,600	-0.84%
IGL	-6.93%	4,801,500	-3.58%
IRB	-6.90%	14,907,500	3.02%
APOLLOHOSP	-6.30%	1,346,500	-3.72%
COLPAL	-6.26%	1,688,400	-0.24%
BERGEPAIN	-5.80%	2,107,600	-1.50%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BEL	145,279,545	138,728	94
RELIANCE	10,324,923	127,003	1,227
YESBANK	24,809,578	84,148	344
ADANIENT	35,462,765	75,016	211
HDFC	3,587,932	69,598	1,937
SBIN	22,922,686	67,664	297
SUNPHARMA	9,140,409	60,694	664
AXISBANK	8,837,398	56,422	638
ICICIBANK	14,548,867	47,703	330

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	2.0	346	10,675,000
BHEL	90	CE	0.7	78	3,652,500
BHEL	85	CE	1.3	78	3,592,500
LT	1,400	CE	11.7	1,350	1,366,500
YESBANK	380	CE	3.8	346	6,233,500
MARUTI	9,500	CE	38.1	8,945	221,925
BPCL	400	CE	1.9	351	896,400
ADANIPOINTS	400	CE	5.9	381	695,000
HINDUNILVR	1,700	CE	14.2	1,622	888,000
YESBANK	360	CE	7.9	346	5,407,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	9.0	642	4,658,400
TCS	2,150	PE	79.2	2,086	542,500
TCS	2,050	PE	23.2	2,086	526,500
ADANIPOINTS	380	PE	13.0	381	527,500
BPCL	300	PE	0.9	351	617,400
YESBANK	340	PE	10.6	346	3,473,750
TCS	2,000	PE	10.6	2,086	393,000
TCS	2,100	PE	45.8	2,086	357,500
ADANIPOINTS	360	PE	5.6	381	355,000
BHEL	70	PE	0.7	78	1,252,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	105	CE	1,836,450	37000%	2.3
ESCORTS	800	CE	225,500	6733%	28.7
BEL	107	CE	371,250	3650%	1.7
TV18BRDCST	40	CE	323,000	1800%	3.9
COALINDIA	275	CE	151,800	1625%	9.5
L&TFH	165	CE	139,500	1450%	7.2
MUTHOOTFIN	460	CE	145,500	1286%	11.8
BEL	110	CE	2,841,300	1205%	1.3
BEL	112	CE	217,800	1000%	1.1
PNB	82	CE	478,500	691%	4.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEL	85	PE	801,900	16100%	1.9
BEL	95	PE	1,084,050	5375%	5.6
BANKBARODA	115	PE	212,000	5200%	0.3
AMBUJACEM	200	PE	380,000	1589%	1.2
IGL	260	PE	110,000	900%	4.8
MUTHOOTFIN	400	PE	172,500	667%	5.3
BEL	97	PE	108,900	633%	9.2
NCC	75	PE	232,000	480%	0.5
TV18BRDCST	37	PE	127,500	400%	0.5
PNB	67	PE	143,000	333%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIPOINT	220	CE	13,968	0.2
ADANIPOINT	225	CE	9,926	0.1
ADANIPOINT	230	CE	9,603	0.1
ADANIPOINT	215	CE	8,349	0.4
RELIANCE	1,300	CE	6,877	11.6
TATAMOTORS	270	CE	6,695	8.2
TATAMOTORS	280	CE	6,664	5.0
RELIANCE	1,260	CE	5,740	21.7
RELIANCE	1,280	CE	5,647	15.8
INFY	750	CE	4,854	10.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIPOINT	200	PE	8,989	0.1
ADANIPOINT	210	PE	6,205	0.3
RELIANCE	1,200	PE	6,132	17.4
ADANIPOINT	205	PE	6,095	0.2
TATASTEEL	580	PE	4,508	11.9
TATAMOTORS	260	PE	3,838	5.9
RELIANCE	1,180	PE	3,797	11.8
ADANIPOINT	195	PE	3,783	0.1
TATAMOTORS	250	PE	3,574	3.2
RELIANCE	1,220	PE	3,284	25.2

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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