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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	10,874	18,617,400	8,748,500	19.25	1.02	11170
PREVIOUS	10,979	18,786,300	9,379,900	30.65	1.09	
% CHANGE	-0.95%	-0.90%	-6.73%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound before stooping lower in the second half.
- Nifty lost 92 points to close at 10855.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11100CE and in 10700PE.
- PCR OI stands at 1.02 compared to 1.09 in the previous trading session.
- Nifty to trade with a resistance of 11170.

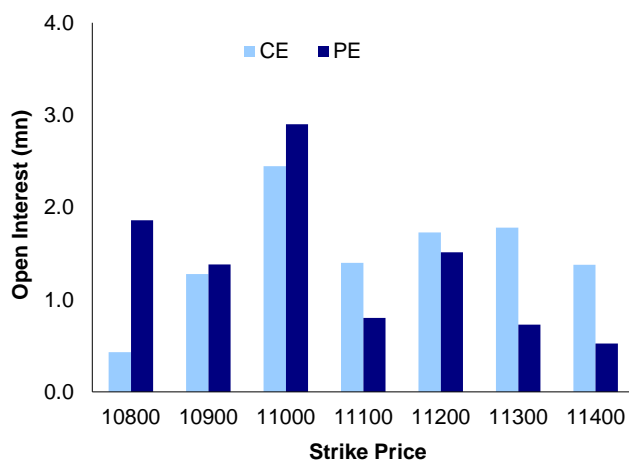
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

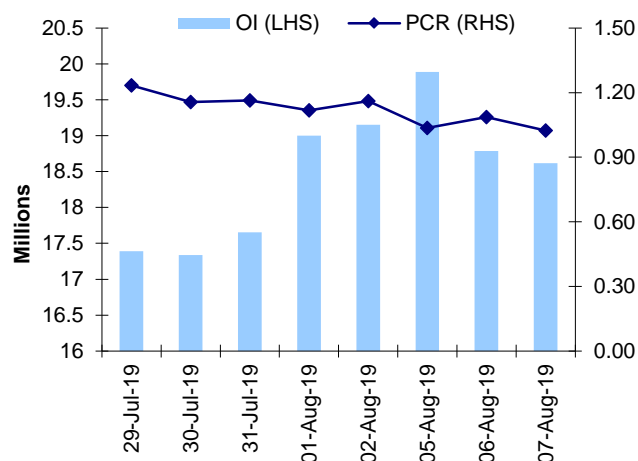
Stocks

- **Sector:** - Auto stocks traded negative.
- Market wide open interest is seen at 340,781Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	14.8%	18,777,600	-13.4%
BSOFT	12.0%	2,845,800	-7.1%
BALKRISIND	11.6%	2,059,200	1.8%
BERGEPAIN	8.4%	2,596,000	0.7%
BHEL	8.0%	47,122,500	0.3%
RAMCOCEM	7.4%	1,055,200	0.3%
BANKBARODA	7.3%	59,989,500	-6.3%
ULTRACEMCO	7.0%	2,528,400	-0.4%
PNB	6.2%	105,504,000	-5.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KAJARIACER	-16.1%	1,593,800	1.9%
SRF	-13.3%	1,103,750	-3.4%
MFSL	-11.8%	3,477,600	-4.5%
JUSTDIAL	-8.7%	2,079,000	2.6%
CASTROLIND	-6.6%	7,605,800	2.7%
TATAGLOBAL	-6.5%	7,057,800	-0.4%
ICICIBANK	-6.4%	79,975,500	-0.5%
ONGC	-6.3%	59,546,250	-0.7%
MCX	-5.6%	1,337,000	-1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	171,429,816	153,676	87
RELIANCE	11,588,879	129,653	1,109
HDFCBANK	4,687,534	102,580	2,184
TITAN	8,983,860	91,360	1,028
SBIN	30,820,114	91,167	290
ICICIBANK	20,977,349	86,332	408
ZEEL	21,918,018	72,619	328
AXISBANK	10,486,156	70,161	660
HDFC	3,206,138	69,858	2,175

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.4	118	7,401,000
TATAMOTORS	140	CE	0.8	118	6,171,000
SBIN	320	CE	1.7	291	7,560,000
YESBANK	100	CE	3.4	87	9,658,000
IDEA	8	CE	0.1	5	33,740,000
TATAMOTORS	160	CE	0.3	118	5,064,000
WIPRO	280	CE	1.1	262	1,968,000
MARUTI	6,000	CE	49.3	5,692	240,375
BANKBARODA	120	CE	0.5	98	4,032,000
BANKBARODA	110	CE	1.3	98	3,879,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	1,500	PE	15.6	1,563	410,400
IDEA	6	PE	0.9	5	22,260,000
BHEL	55	PE	2.0	58	2,370,000
ZEEL	300	PE	8.6	328	894,400
BHARTIARTL	320	PE	2.4	366	1,438,227
TATAMOTORS	120	PE	7.2	118	2,853,000
YESBANK	80	PE	3.8	87	4,873,000
INDUSINDBK	1,400	PE	40.3	1,420	374,800
ASIANPAINT	1,400	PE	5.3	1,563	247,200
BHARTIARTL	330	PE	3.1	366	1,271,637

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	105	CE	428,800	4367%	5.8
M&M	530	CE	115,000	3733%	13.5
IBULHSGFIN	440	CE	226,400	2077%	36.4
RBLBANK	370	CE	108,000	1700%	17.5
TATASTEEL	380	CE	227,054	1429%	18.3
RBLBANK	380	CE	134,400	1144%	12.9
M&M	540	CE	253,000	1105%	9.7
IBULHSGFIN	460	CE	407,200	898%	28.0
JINDALSTEL	110	CE	886,400	766%	4.0
ITC	255	CE	470,400	626%	4.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	90	PE	313,600	4800%	3.6
SBIN	250	PE	129,000	975%	0.9
BHEL	47	PE	187,500	733%	0.3
RBLBANK	300	PE	224,400	523%	5.3
TATAMTRDVR	50	PE	228,000	322%	1.1
RBLBANK	330	PE	111,600	288%	10.0
RBLBANK	340	PE	206,400	282%	12.8
IDBI	26	PE	492,000	215%	1.4
UPL	520	PE	123,300	198%	17.1
ITC	252	PE	168,000	180%	3.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	CE	6,663	23.5
RELIANCE	1,160	CE	6,620	16.8
YESBANK	100	CE	6,602	3.4
IBULHSGFIN	500	CE	6,513	17.1
RELIANCE	1,200	CE	6,501	8.2
YESBANK	90	CE	6,169	6.1
RELIANCE	1,180	CE	5,923	11.5
MARUTI	6,000	CE	5,301	49.3
HDFCBANK	2,200	CE	5,297	38.8
SBIN	300	CE	4,804	5.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	6,126	28.2
YESBANK	80	PE	5,208	3.8
IBULHSGFIN	400	PE	4,635	26.3
YESBANK	90	PE	4,594	8.8
RELIANCE	1,120	PE	4,534	37.4
IBULHSGFIN	460	PE	4,259	55.3
IBULHSGFIN	440	PE	4,217	43.7
RELIANCE	1,080	PE	4,187	20.7
YESBANK	85	PE	3,951	5.9
TATAMOTORS	120	PE	3,809	7.2

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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