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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	11,675	15,675,225	6,133,550	70.9	1.20	11350
PREVIOUS	11,761	15,847,875	4,827,600	95.75	1.27	
% CHANGE	-0.73%	-1.09%	27.05%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower breaking 11600 levels
- Nifty lost 61 points to close at 11604.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and Reduction in 11600PE.
- PCR OI stands at 1.20 compared to 1.27 in the previous trading session.
- Nifty to trade with a support of 11350.

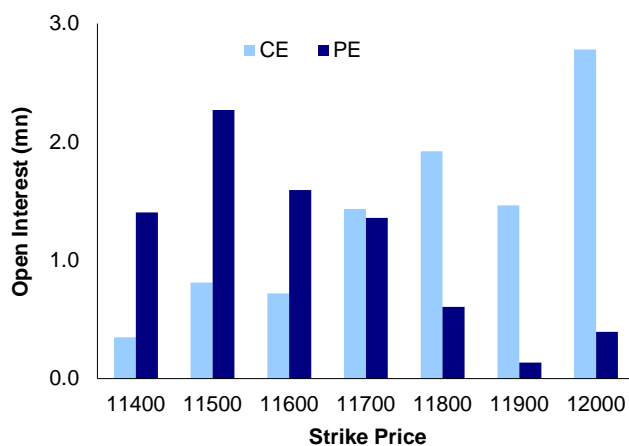
NIFTY LEVELS

11350 11431 11585 11691 11782 11907

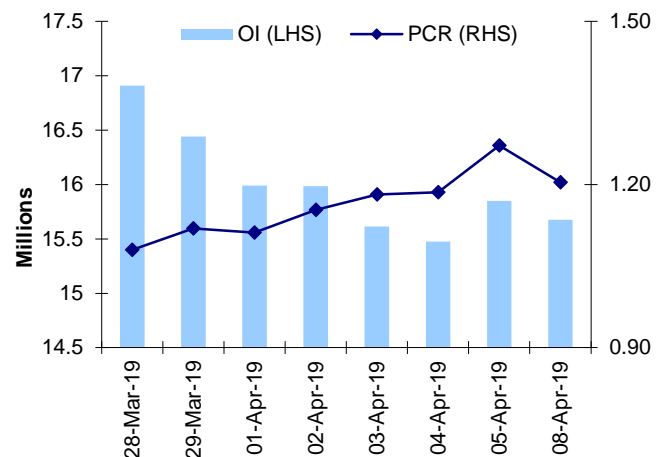
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 333,189Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DLF	55.5%	56,537,000	-8.4%
PCJEWELLER	25.1%	16,978,000	4.8%
TORNTPHARM	13.2%	716,500	-2.5%
NIITTECH	12.7%	1,667,250	-3.4%
GAIL	12.5%	10,587,990	-2.0%
GODFRYPHLP	10.3%	545,300	-0.6%
HEXAWARE	9.4%	2,577,000	-2.3%
COLPAL	7.9%	1,825,600	-0.6%
ESCORTS	6.8%	3,053,600	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	-18.9%	19,042,500	-1.4%
INDIANB	-9.0%	3,300,000	-1.5%
CHENNPETRO	-6.7%	1,152,000	-4.1%
PVR	-6.1%	545,600	0.2%
ACC	-6.1%	2,418,000	-1.4%
SRF	-5.9%	864,500	-0.5%
BATAINDIA	-5.7%	1,976,150	-1.3%
HEROMOTOCO	-5.7%	2,754,800	-1.2%
JUSTDIAL	-5.6%	2,858,800	-3.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
DLF	110,839,025	211,381	185
RELIANCE	8,723,577	116,467	1,329
YESBANK	26,252,469	69,092	260
TATASTEEL	10,600,901	58,430	549
SBIN	17,394,139	54,759	313
TATAMOTORS	23,877,595	48,423	201
TCS	2,194,294	45,129	2,071
HDFC	2,057,768	42,156	2,055
AXISBANK	4,918,795	37,175	755

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	1.8	315	9,699,000
LT	1,400	CE	23.5	1,383	923,625
HEROMOTOCO	2,700	CE	33.5	2,599	307,600
ICICIBANK	400	CE	4.5	389	8,329,750
LT	1,420	CE	16.6	1,383	576,375
LT	1,440	CE	11.6	1,383	573,375
TATAMOTORS	210	CE	4.9	202	4,934,000
EICHERMOT	22,000	CE	168.1	20,672	29,400
TATAPOWER	75	CE	1.8	72	4,176,000
HEROMOTOCO	2,800	CE	14.5	2,599	203,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	3.3	315	6,087,000
ICICIBANK	400	PE	15.1	389	5,975,750
TATAMOTORS	180	PE	1.5	202	3,394,000
SBIN	320	PE	10.8	315	3,729,000
TCS	2,000	PE	23.8	2,084	740,500
AXISBANK	760	PE	19.5	758	1,564,800
MARUTI	6,800	PE	47.6	7,160	119,625
LT	1,400	PE	39.8	1,383	310,500
TATAMOTORS	200	PE	6.7	202	2,644,000
TECHM	800	PE	22.2	793	508,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	185	CE	413,400	1123%	9.0
DLF	190	CE	1,978,600	1019%	6.9
DLF	195	CE	1,297,400	732%	5.2
SOUTHBANK	23	CE	497,115	650%	0.1
IGL	325	CE	104,500	533%	5.9
SOUTHBANK	21	CE	1,922,178	383%	0.2
PCJEWELLER	97	CE	227,500	338%	4.6
PCJEWELLER	105	CE	1,033,500	288%	2.6
DLF	200	CE	4,573,400	284%	3.9
DLF	180	CE	169,000	261%	11.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	265	PE	140,000	1650%	6.8
PCJEWELLER	60	PE	325,000	614%	0.3
SOUTHBANK	19	PE	198,846	500%	2.0
IDEA	17	PE	1,013,268	364%	1.1
PCJEWELLER	90	PE	526,500	286%	6.0
TATAPOWER	73	PE	261,000	263%	3.1
DLF	185	PE	915,200	249%	8.3
WIPRO	265	PE	233,600	248%	8.0
NTPC	135	PE	139,200	222%	2.6
NATIONALUM	56	PE	464,000	222%	2.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	6,640	13.9
TATASTEEL	560	CE	5,403	12.1
RELIANCE	1,360	CE	4,704	25.8
RELIANCE	1,380	CE	4,536	19.1
IBULHSGFIN	900	CE	4,384	37.7
DLF	200	CE	4,342	3.9
HEROMOTOCO	2,700	CE	4,200	33.5
TCS	2,100	CE	4,195	50.0
RELIANCE	1,420	CE	3,947	9.8
YESBANK	280	CE	3,665	6.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	5,718	17.5
RELIANCE	1,340	PE	4,661	34.5
RELIANCE	1,320	PE	4,404	25.0
IBULHSGFIN	800	PE	3,264	25.0
TATAMOTORS	200	PE	3,009	6.7
MARUTI	7,000	PE	2,687	102.3
YESBANK	260	PE	2,465	11.7
DLF	180	PE	2,436	6.0
IBULHSGFIN	900	PE	2,372	72.2
SBIN	310	PE	2,287	5.9

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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