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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	11,566	18,145,275	9,947,350	8.3	0.94	11500
PREVIOUS	11,821	18,051,525	9,253,400	9.95	1.08	
% CHANGE	-2.15%	0.52%	7.50%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and continued to stoop lower breaking 11600 levels.
- Nifty lost 252 points to close at 11558.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11700CE and 11600PE.
- PCR OI stands at 0.94 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 11500.

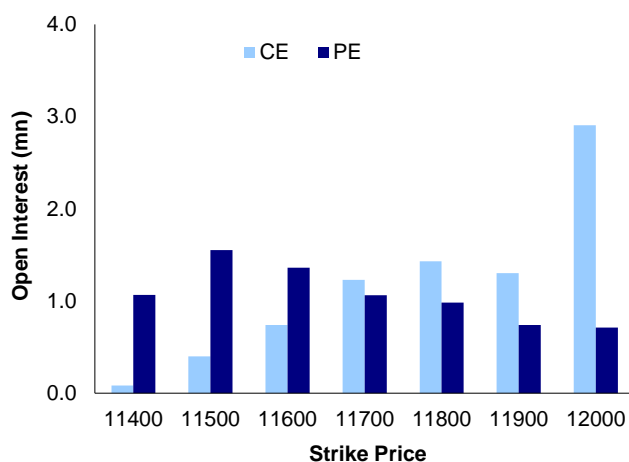
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

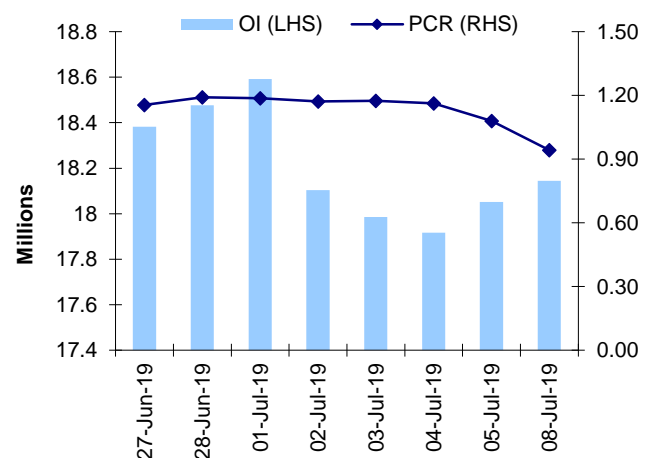
Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide open interest is seen at 320,320Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BAJAJFINSV	18.5%	824,375	-10.0%
MINDTREE	16.9%	1,783,800	-13.4%
NIITTECH	13.9%	1,360,500	-0.9%
M&MFIN	10.6%	12,592,500	-2.1%
BSOFT	10.2%	2,652,000	-7.5%
NMDC	9.9%	29,436,000	-3.3%
PVR	9.4%	603,200	-3.5%
BANKINDIA	8.9%	28,074,000	-10.1%
CUMMINSIND	7.6%	1,796,900	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	-34.3%	15,825,978	-1.4%
COLPAL	-11.1%	1,842,400	-0.5%
IGL	-8.9%	5,332,250	-0.1%
CONCOR	-8.2%	2,006,892	-3.8%
JUBLFOOD	-7.9%	2,662,500	0.8%
AMARAJABAT	-7.2%	1,115,800	-1.3%
LT	-6.0%	10,893,750	-4.4%
BANKBARODA	-5.6%	50,197,500	-4.4%
KOTAKBANK	-5.5%	8,408,400	-2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	197,675,527	182,084	93
MARUTI	1,927,495	117,406	6,039
SBIN	27,247,892	97,498	355
HDFCBANK	3,651,785	88,520	2,410
RELIANCE	6,404,544	80,475	1,252
LT	4,697,122	70,206	1,490
PNB	87,010,832	64,545	73
TCS	2,788,062	60,459	2,175
HDFC	2,638,029	59,609	2,260

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.4	68	4,132,500
LT	1,600	CE	5.5	1,475	958,125
BHEL	80	CE	0.2	68	3,210,000
BANKBARODA	130	CE	2.4	125	3,708,000
HEROMOTOCO	2,600	CE	7.9	2,358	205,400
TATASTEEL	500	CE	4.5	470	2,214,307
LT	1,580	CE	7.2	1,475	754,500
SBIN	370	CE	3.6	357	4,674,000
YESBANK	110	CE	2.5	94	8,580,000
GAIL	320	CE	2.4	302	1,048,131

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	120	PE	2.5	125	2,344,500
MARUTI	6,000	PE	144.4	6,067	140,100
YESBANK	80	PE	2.6	94	5,539,600
YESBANK	90	PE	5.6	94	5,244,800
YESBANK	100	PE	11.1	94	4,961,000
GAIL	290	PE	3.6	302	600,075
SBIN	350	PE	5.2	357	2,421,000
ZEEL	300	PE	6.9	332	755,300
BPCL	350	PE	5.3	363	361,800
GAIL	300	PE	7.4	302	504,063

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	155	CE	442,500	11700%	3.4
ONGC	157	CE	127,500	3300%	2.5
ESCORTS	530	CE	129,800	1867%	13.6
IOC	145	CE	332,500	1800%	3.9
NBCC	55	CE	399,500	1467%	2.1
LT	1,520	CE	225,750	1405%	17.4
SAIL	47	CE	744,000	1140%	1.7
ESCORTS	520	CE	122,100	825%	19.0
TATAMOTORS	155	CE	579,000	739%	5.5
NTPC	130	CE	360,000	733%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	57	PE	413,000	5800%	0.4
PNB	60	PE	1,708,000	3967%	0.5
COALINDIA	220	PE	178,200	3950%	1.7
NTPC	107	PE	340,800	3450%	0.9
PNB	62	PE	434,000	1967%	0.7
TATAPOWER	76	PE	153,000	1600%	8.1
ADANIENT	120	PE	164,000	1267%	1.8
BAJFINANCE	3,200	PE	137,500	1022%	43.8
BEL	90	PE	102,000	750%	0.7
BANKINDIA	75	PE	102,000	750%	0.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	CE	9,770	4.8
YESBANK	90	CE	7,362	9.1
RELIANCE	1,260	CE	6,355	27.3
YESBANK	110	CE	6,317	2.5
RELIANCE	1,300	CE	6,259	13.1
MARUTI	6,500	CE	6,078	33.3
TCS	2,200	CE	5,847	42.3
YESBANK	95	CE	5,690	6.6
YESBANK	120	CE	5,672	1.3
RELIANCE	1,280	CE	5,047	19.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	6,000	PE	10,831	144.4
YESBANK	90	PE	6,999	5.6
MARUTI	5,800	PE	6,043	83.5
RELIANCE	1,240	PE	5,988	23.7
BAJFINANCE	3,200	PE	5,588	43.8
BAJFINANCE	3,400	PE	5,570	104.0
BAJFINANCE	3,300	PE	5,289	68.3
YESBANK	80	PE	5,034	2.6
TCS	2,100	PE	4,652	25.1
RELIANCE	1,260	PE	4,511	33.2

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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