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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	11,493	28,161,075	6,772,850	54.7	1.07	11307
PREVIOUS	11,633	28,338,750	6,296,900	43.95	1.26	
% CHANGE	-1.21%	-0.63%	7.56%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and stooped lower through the trading session.
- Nifty lost 151 points to close at 11438.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11600CE and Reduction in 11500PE.
- PCR OI stands at 1.07 compared to 1.26 in the previous trading session.
- Nifty to trade with a support of 11307.

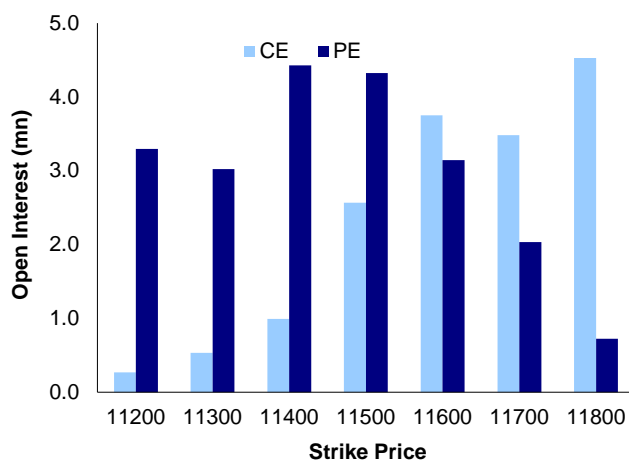
NIFTY LEVELS

11307 11463 11528 11658 11720 11854

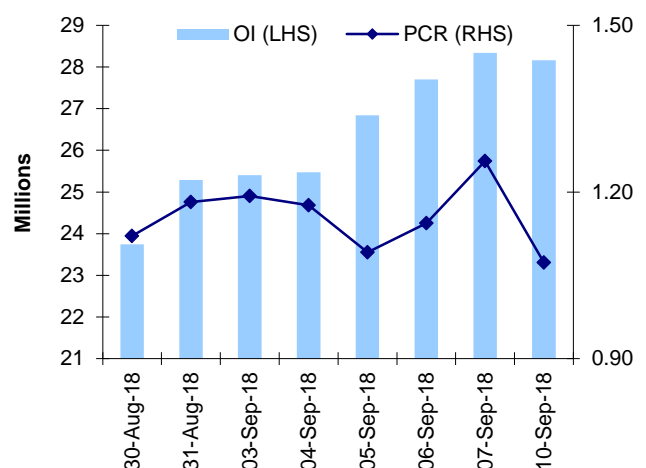
Stocks

- **Sector:-** Financial stocks traded negative.
- Market wide open interest is seen at 413,106Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	33.77%	14,720,000	-4.19%
MFSL	18.87%	2,834,400	6.59%
TORNTPOWER	17.66%	2,499,000	-5.93%
MANAPPURAM	13.50%	19,620,000	-5.11%
BALRAMCHIN	12.17%	11,165,000	1.74%
TATAGLOBAL	10.99%	17,457,750	-0.43%
HAVELLS	9.80%	4,394,000	-4.78%
GLENMARK	8.42%	3,849,000	0.24%
L&TFH	8.37%	33,736,500	-4.16%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEXAWARE	-11.03%	4,611,000	3.13%
NIITTECH	-7.10%	1,325,250	2.28%
ARVIND	-5.22%	9,844,000	2.26%
PETRONET	-5.19%	13,479,000	0.54%
CONCOR	-4.42%	2,190,000	0.05%
RELINFRA	-4.28%	7,762,300	-1.68%
MGL	-4.25%	3,069,600	-1.04%
AMARAJABAT	-4.22%	1,015,700	-1.01%
WOCKPHARMA	-4.14%	3,440,700	-2.43%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	32,430,222	214,512	652
YESBANK	43,295,622	140,082	324
RELIANCE	7,059,008	89,192	1,256
AUROPHARMA	10,941,248	87,358	796
LUPIN	7,326,442	70,749	944
SBIN	23,354,395	67,237	285
SUNPHARMA	9,930,755	64,514	638
TATAMOTORS	21,322,969	59,153	276
ICICIBANK	16,673,909	55,557	333

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	1.3	325	11,625,250
BHEL	90	CE	0.6	77	4,590,000
YESBANK	340	CE	9.8	325	10,652,250
BHEL	85	CE	1.0	77	4,230,000
LT	1,400	CE	8.1	1,344	1,435,500
MARUTI	9,000	CE	80.4	8,693	290,850
HINDUNILVR	1,700	CE	10.6	1,620	992,400
MARUTI	9,200	CE	44.1	8,693	257,325
MARUTI	9,500	CE	22.0	8,693	250,725
ADANIAPORTS	400	CE	4.3	374	777,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	5.6	654	4,723,200
TCS	2,050	PE	21.2	2,088	526,500
ADANIAPORTS	380	PE	15.6	374	490,000
TCS	2,150	PE	79.7	2,088	434,000
BANKBARODA	140	PE	2.7	147	2,532,000
ADANIAPORTS	360	PE	6.7	374	387,500
TCS	2,000	PE	8.8	2,088	353,000
YESBANK	300	PE	5.7	325	3,493,000
BHEL	70	PE	0.8	77	1,402,500
TCS	2,100	PE	43.4	2,088	327,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	57	CE	1,200,000	1900%	2.1
MANAPPURAM	95	CE	258,000	760%	2.6
SBIN	285	CE	444,000	605%	9.7
GLENMARK	720	CE	196,000	390%	15.2
ITC	305	CE	180,000	295%	7.8
DHFL	640	CE	184,500	273%	17.7
HDFC	1,920	CE	138,500	230%	18.5
HCLTECH	1,120	CE	264,600	202%	10.8
INDUSINDBK	1,850	CE	113,400	200%	31.9
BAJFINANCE	2,700	CE	175,500	179%	52.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	670	PE	303,600	517%	30.4
IFCI	10	PE	200,000	300%	0.1
JPASSOCIAT	7	PE	4,624,000	216%	0.1
IFCI	12	PE	1,000,000	186%	0.1
MANAPPURAM	85	PE	150,000	178%	1.4
AXISBANK	660	PE	298,800	177%	24.4
HCLTECH	1,080	PE	128,100	165%	16.8
IDBI	52	PE	210,000	163%	0.4
SREINFRA	50	PE	889,000	159%	2.4
BHARTIARTL	390	PE	238,000	141%	10.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	340	CE	10,624	9.8
TATAMOTORS	280	CE	9,716	7.7
TATAMOTORS	290	CE	8,386	4.5
YESBANK	350	CE	8,055	6.7
RELIANCE	1,300	CE	7,718	17.3
TATAMOTORS	300	CE	6,548	2.6
AXISBANK	680	CE	6,380	11.4
AXISBANK	700	CE	6,346	6.9
YESBANK	330	CE	5,814	13.6
MARUTI	9,000	CE	5,439	80.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	320	PE	4,802	12.6
TATAMOTORS	270	PE	4,759	6.0
RELIANCE	1,200	PE	4,129	9.4
RELIANCE	1,240	PE	4,032	20.6
RELIANCE	1,260	PE	3,677	29.6
AXISBANK	650	PE	3,597	19.5
RELIANCE	1,220	PE	3,456	14.0
AXISBANK	640	PE	3,360	15.2
TATAMOTORS	260	PE	3,212	3.1
YESBANK	300	PE	2,930	5.7

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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