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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	11,123	17,846,175	8,034,000	13.95	1.21	11170
PREVIOUS	11,064	18,416,250	9,321,150	31.95	1.12	
% CHANGE	0.53%	-3.10%	-13.81%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained to close above 11100.
- Nifty added 77 points to close at 11109.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11100PE and Reduction in 11300CE.
- PCR OI stands at 1.21 compared to 1.12 in the previous trading session.
- Nifty to trade with a resistance of 11170.

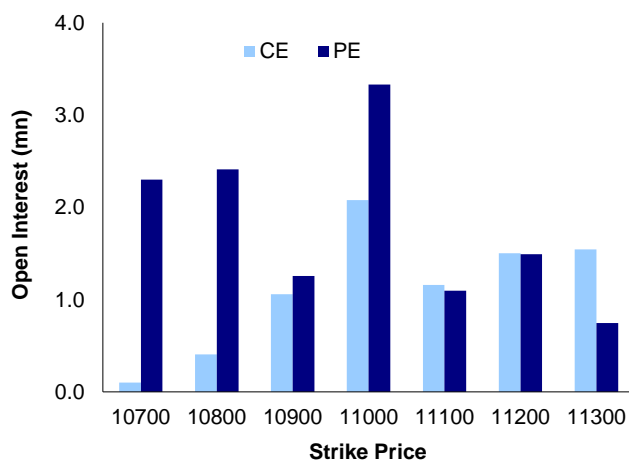
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

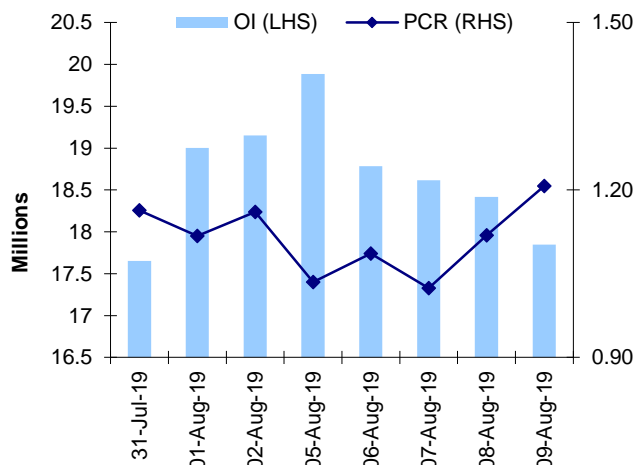
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is seen at 314,738Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MGL	16.2%	1,419,000	-4.5%
YESBANK	16.1%	153,276,200	-7.9%
MCX	9.6%	1,470,700	3.5%
BSOFT	8.6%	3,406,800	-2.4%
CHOLAFIN	7.5%	4,112,500	0.4%
HEXAWARE	7.3%	2,550,000	-1.5%
TATACHEM	7.1%	2,425,500	0.5%
DHFL	6.6%	18,960,000	2.4%
RAMCOCEM	5.6%	1,244,800	2.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPHARM	-13.5%	552,000	-2.1%
HDFCBANK	-10.9%	18,675,000	2.2%
RBLBANK	-10.3%	11,977,200	4.7%
ICICIPRULI	-8.3%	6,583,500	0.8%
AMARAJABAT	-7.7%	1,415,400	-2.7%
MOTHERSUMI	-7.6%	34,115,400	9.2%
BAJAJFINSV	-7.3%	893,250	2.9%
MARUTI	-7.0%	3,246,375	3.3%
APOLLOHOSP	-7.0%	1,037,000	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	7,609,028	173,086	2,282
YESBANK	187,030,766	159,819	82
RELIANCE	10,043,949	117,146	1,162
HDFC	4,238,315	94,197	2,212
MARUTI	1,445,079	87,467	6,100
ICICIBANK	17,664,017	74,037	420
SBIN	23,377,581	68,818	291
AXISBANK	9,289,628	61,945	661
TATASTEEL	13,352,761	49,070	362

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.7	123	7,176,000
TATAMOTORS	140	CE	1.3	123	6,084,000
IDEA	8	CE	0.1	5	34,692,000
SBIN	320	CE	1.8	292	6,981,000
BHEL	70	CE	0.3	57	3,075,000
TATAMOTORS	160	CE	0.4	123	4,860,000
YESBANK	90	CE	4.1	82	10,648,000
IDEA	7	CE	0.1	5	30,100,000
BANKBARODA	110	CE	1.5	100	4,194,000
BANKBARODA	120	CE	0.6	100	4,189,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	55	PE	2.5	57	3,952,500
ASIANPAINT	1,500	PE	9.9	1,582	417,000
IDEA	6	PE	0.9	5	21,504,000
BHEL	50	PE	1.1	57	2,122,500
TATAMOTORS	120	PE	4.7	123	3,201,000
ZEEL	300	PE	6.5	329	821,600
HINDALCO	170	PE	3.8	175	1,459,500
HINDALCO	180	PE	8.4	175	1,428,000
TATAMOTORS	110	PE	2.1	123	2,835,000
SBIN	270	PE	2.8	292	3,945,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NBCC	35	CE	782,000	9100%	2.1
MGL	830	CE	157,200	2520%	9.9
NBCC	38	CE	527,000	1967%	1.0
NBCC	37	CE	357,000	1300%	1.3
HEXAWARE	390	CE	100,500	509%	5.5
HEXAWARE	380	CE	189,000	425%	7.8
HEXAWARE	400	CE	336,000	421%	4.0
TATACHEM	600	CE	271,800	260%	6.6
ITC	250	CE	228,000	239%	7.6
NBCC	42	CE	705,500	232%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ENGINEERSIN	87	PE	220,800	1100%	0.9
BSOFT	55	PE	112,200	1000%	1.6
NBCC	30	PE	926,500	541%	0.7
NBCC	34	PE	153,000	500%	1.9
MOTHERSUMI	105	PE	254,100	413%	3.8
BAJFINANCE	3,400	PE	122,500	385%	86.5
APOLLOTYRE	160	PE	312,000	300%	4.3
NCC	67	PE	1,240,000	244%	3.4
HINDUNILVR	1,800	PE	142,500	223%	13.7
GAIL	110	PE	272,034	219%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	10,791	23.3
MARUTI	6,000	CE	9,407	182.4
MARUTI	6,200	CE	9,337	90.7
YESBANK	90	CE	8,558	4.1
IBULHSGFIN	500	CE	8,117	32.8
RELIANCE	1,160	CE	7,626	40.8
RELIANCE	1,180	CE	6,794	30.9
YESBANK	100	CE	6,710	2.4
HDFCBANK	2,300	CE	6,625	31.9
MARUTI	6,300	CE	5,622	60.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	80	PE	5,832	5.7
RELIANCE	1,160	PE	5,705	33.5
RELIANCE	1,100	PE	5,294	13.0
MARUTI	5,700	PE	5,106	65.5
RELIANCE	1,140	PE	5,049	25.0
YESBANK	85	PE	4,936	8.5
MARUTI	5,800	PE	4,382	87.3
RELIANCE	1,120	PE	3,974	18.2
MARUTI	5,600	PE	3,475	49.3
TATAMOTORS	120	PE	3,105	4.7

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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