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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	11,367	18,070,950	6,307,150	25.65	1.45	10800
PREVIOUS	11,337	16,951,425	7,733,350	35.85	1.41	
% CHANGE	0.26%	6.60%	-18.44%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained through the day.
- Nifty added 40 points to close at 11341.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11300PE and in 11500CE.
- PCR OI stands at 1.45 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 10940.

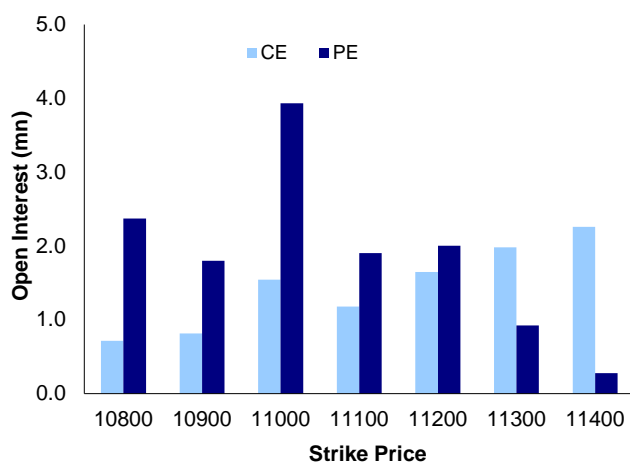
NIFTY LEVELS

10940 11150 11275 11359 11435 11543

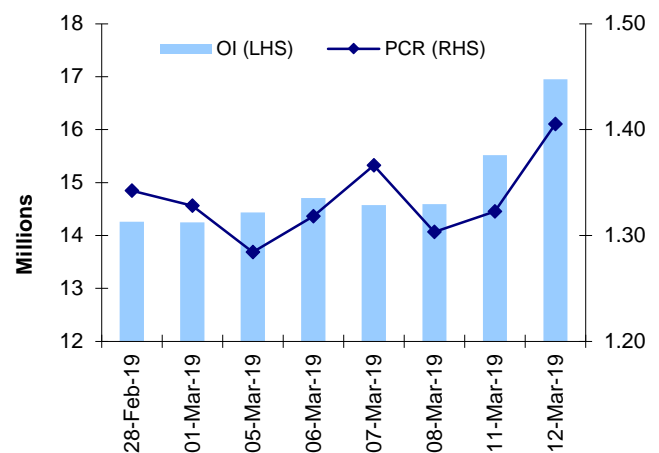
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 358,608Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	44.4%	2,121,000	7.4%
JUSTDIAL	33.6%	3,158,400	12.8%
OIL	18.4%	7,056,324	-2.9%
AMARAJABAT	15.7%	980,700	0.5%
ONGC	14.2%	36,228,750	-1.4%
TATAGLOBAL	12.1%	11,232,000	-1.0%
ACC	10.9%	2,329,200	-1.3%
SRF	9.7%	722,500	1.2%
PFC	9.1%	29,691,800	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	-30.6%	1,301,979	3.9%
NTPC	-8.5%	34,088,000	-2.0%
MGL	-8.0%	627,600	1.8%
ESCORTS	-7.2%	2,755,500	-1.3%
TORNTPHARM	-6.9%	532,500	-1.4%
NESTLEIND	-6.9%	350,150	2.8%
RBLBANK	-6.2%	6,152,400	-0.9%
BHARATFORG	-6.1%	9,691,200	1.4%
HAVELLS	-5.8%	4,862,000	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	14,291,587	315,395	2,227
RELIANCE	11,236,048	150,462	1,347
YESBANK	58,883,298	142,541	244
AXISBANK	12,333,789	91,592	738
ICICIBANK	19,574,619	76,171	392
BEML	7,446,545	70,641	972
HDFC	3,570,861	69,522	1,951
SBIN	23,725,641	68,551	293
BHARTIARTL	12,612,026	43,367	338

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.4	259	4,838,400
TATAMOTORS	200	CE	1.6	182	6,792,000
COALINDIA	250	CE	1.1	230	1,656,600
BPCL	400	CE	7.5	390	678,600
BANKBARODA	120	CE	2.5	116	4,616,000
HEROMOTOCO	2,900	CE	33.4	2,813	165,000
ZEEL	500	CE	5.2	451	1,357,200
SBIN	300	CE	4.1	294	5,694,000
ITC	300	CE	3.1	296	4,228,800
BHEL	75	CE	0.4	68	2,242,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	2.1	1,384	1,254,750
BPCL	360	PE	3.2	390	1,116,000
LT	1,320	PE	4.9	1,384	733,500
BPCL	340	PE	1.3	390	550,800
BPCL	380	PE	7.9	390	550,800
HEROMOTOCO	2,600	PE	12.5	2,813	99,000
ITC	260	PE	0.2	296	2,791,200
KOTAKBANK	1,220	PE	6.4	1,267	620,000
ICICIBANK	350	PE	0.9	392	4,127,750
LT	1,300	PE	3.4	1,384	305,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BEML	1,040	CE	102,200	1360%	16.0
APOLLOTYRE	260	CE	159,000	1225%	0.5
BEML	980	CE	158,200	565%	37.0
APOLLOTYRE	250	CE	432,000	555%	1.1
JUSTDIAL	620	CE	277,200	539%	15.7
NCC	120	CE	552,000	527%	0.7
RECLTD	135	CE	144,000	380%	3.9
APOLLOTYRE	235	CE	645,000	378%	3.7
KTKBANK	145	CE	136,300	314%	0.7
BEML	1,000	CE	308,000	300%	28.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JUSTDIAL	580	PE	170,800	6000%	19.3
JUSTDIAL	560	PE	112,000	1233%	12.0
INDUSINDBK	1,600	PE	204,000	997%	23.0
DLF	195	PE	106,600	925%	8.5
HDFCBANK	2,200	PE	207,500	730%	23.2
NCC	110	PE	200,000	525%	5.8
HDFCBANK	2,180	PE	125,000	432%	16.5
IDEA	36	PE	1,440,000	400%	3.1
MINDTREE	920	PE	182,400	383%	18.8
DLF	190	PE	439,400	312%	5.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	250	CE	16,247	9.7
INDUSINDBK	1,650	CE	10,317	28.1
HDFCBANK	2,240	CE	9,548	28.9
YESBANK	260	CE	9,488	6.2
YESBANK	240	CE	9,423	14.3
YESBANK	270	CE	9,386	3.8
INDUSINDBK	1,600	CE	8,825	54.9
HDFCBANK	2,200	CE	8,239	49.6
RELIANCE	1,340	CE	8,018	34.0
RELIANCE	1,360	CE	7,844	24.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	PE	7,205	16.6
RELIANCE	1,300	PE	6,297	11.3
YESBANK	230	PE	4,775	4.9
YESBANK	240	PE	4,077	8.5
AXISBANK	740	PE	3,940	15.7
RELIANCE	1,280	PE	3,762	7.8
RELIANCE	1,340	PE	3,749	23.8
HDFCBANK	2,200	PE	3,521	23.2
RELIANCE	1,260	PE	3,513	5.3
ICICIBANK	380	PE	3,386	4.3

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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