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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	11,285	15,453,150	7,054,400	28.25	0.98	11100
PREVIOUS	11,177	15,695,925	7,228,050	20.45	1.00	
% CHANGE	0.96%	-1.55%	-2.40%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session before gaining in the second half.
- Nifty added 100 points to close at 11257.
- OI concentration is seen at 12000CE and 11000PE.
- Activity witnessed in 11800 strike.
- PCR OI stands at 0.97 compared to 1.00 in the previous trading session.
- Nifty to trade with a support of 11100.

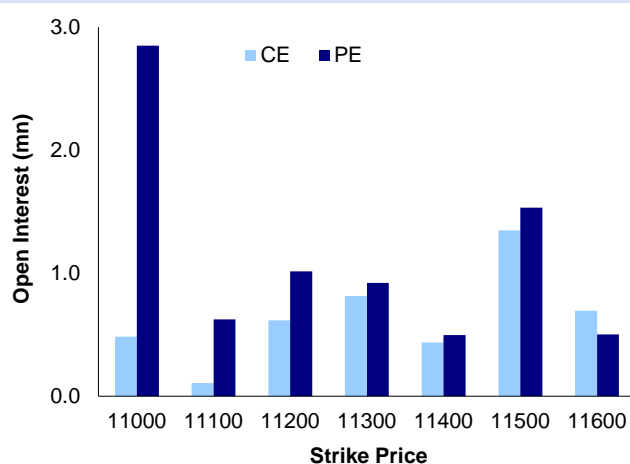
NIFTY LEVELS

11101	11217	11359	11479	11657	11750
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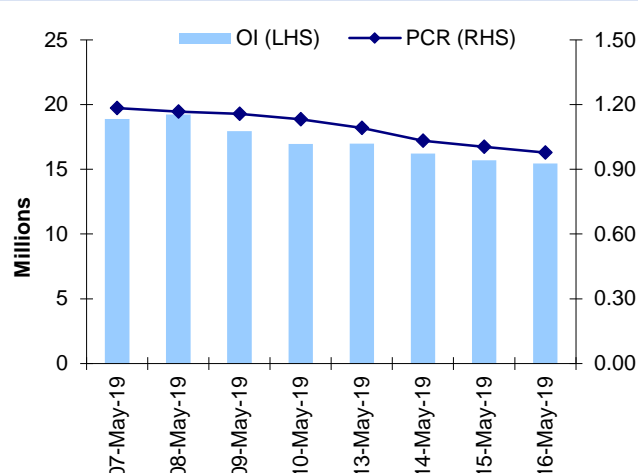
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 273,894Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATAGLOBAL	19.9%	16,035,750	10.8%
PETRONET	13.6%	11,166,000	-3.9%
UJJIVAN	11.9%	3,606,400	1.1%
RBLBANK	9.3%	5,679,600	-3.0%
BALKRISIND	7.4%	1,611,200	-1.2%
GODREJIND	7.0%	1,312,500	-1.2%
GLENMARK	6.2%	4,068,000	-2.1%
BAJAJFINSV	6.2%	594,875	2.2%
BANKINDIA	5.9%	23,982,000	1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUBLFOOD	-12.5%	3,201,500	0.2%
ADANIPOWER	-9.4%	124,260,000	4.3%
AMARAJABAT	-9.1%	1,327,200	-0.1%
KAJARIACER	-8.6%	1,777,100	0.1%
CHENNPETRO	-8.5%	1,175,400	0.5%
IRB	-8.0%	8,476,800	4.4%
MANAPPURAM	-7.5%	7,566,000	0.6%
SAIL	-7.3%	74,892,000	3.9%
NIITTECH	-7.1%	1,554,000	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	82,730,883	115,348	138
SUNPHARMA	25,156,049	100,597	412
RELIANCE	6,606,652	83,554	1,265
LUPIN	10,072,198	76,619	783
ZEEL	21,326,506	71,379	346
TATAGLOBAL	27,398,307	58,192	221
SBIN	18,147,559	56,698	316
TATACHEM	9,149,206	54,465	604
TATAMOTORS	30,308,248	52,997	175

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.9	286	2,774,400
BANKBARODA	120	CE	3.0	110	3,620,000
YESBANK	200	CE	1.4	138	8,235,500
TATAMOTORS	220	CE	1.1	176	3,688,000
BANKBARODA	130	CE	1.2	110	3,352,000
TCS	2,200	CE	18.9	2,110	412,500
BHARTIARTL	370	CE	1.4	325	1,651,092
BHEL	75	CE	0.4	62	2,475,000
TATAMOTORS	200	CE	2.9	176	3,006,000
SBIN	330	CE	7.3	317	3,525,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.3	290	3,052,800
AXISBANK	730	PE	26.0	734	1,629,600
TATAMOTORS	180	PE	11.8	176	2,562,000
WIPRO	280	PE	2.5	286	1,411,200
SBIN	300	PE	6.5	317	2,721,000
WIPRO	290	PE	6.7	286	1,257,600
HEROMOTOCO	2,400	PE	32.1	2,526	96,000
SBIN	290	PE	4.1	317	2,271,000
HINDALCO	190	PE	5.9	195	1,088,500
TCS	2,100	PE	45.8	2,110	175,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	770	CE	161,000	4500.0%	32.7
IDEA	12	CE	874,192	1366.7%	0.8
PETRONET	230	CE	117,000	1200.0%	4.5
NHPC	22	CE	351,000	1200.0%	0.8
LUPIN	780	CE	280,000	1042.9%	26.4
YESBANK	130	CE	418,250	856.0%	16.8
IDEA	12	CE	913,928	820.0%	1.2
DHFL	90	CE	105,000	775.0%	22.0
APOLLOTYRE	175	CE	153,000	466.7%	7.8
SYNDIBANK	33	CE	135,000	350.0%	2.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAGLOBAL	215	PE	157,500	1067%	7.8
BANKINDIA	65	PE	192,000	967%	1.0
UNIONBANK	62	PE	119,000	467%	1.5
PETRONET	200	PE	186,000	288%	1.2
TATAGLOBAL	210	PE	245,250	276%	5.8
COALINDIA	220	PE	127,600	222%	2.6
TATAGLOBAL	200	PE	472,500	218%	3.4
MOTHERSUMI	105	PE	279,300	206%	2.4
INDIACEM	97	PE	180,000	167%	7.4
BHEL	58	PE	255,000	162%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	CE	4,983	8.1
YESBANK	160	CE	4,281	5.6
RELIANCE	1,300	CE	4,215	36.8
YESBANK	140	CE	4,123	11.8
BAJFINANCE	3,200	CE	3,428	88.5
YESBANK	200	CE	3,270	1.4
YESBANK	170	CE	3,167	3.9
YESBANK	180	CE	2,799	2.7
TATAGLOBAL	220	CE	2,743	9.1
ICICIBANK	400	CE	2,691	8.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	140	PE	6,083	13.9
YESBANK	130	PE	5,103	9.3
ICICIBANK	380	PE	3,978	13.5
SUNPHARMA	400	PE	3,873	14.1
YESBANK	120	PE	3,240	6.0
SUNPHARMA	380	PE	3,145	9.8
BAJFINANCE	3,000	PE	2,412	78.8
RELIANCE	1,200	PE	2,263	23.3
RELIANCE	1,240	PE	2,255	36.9
RELIANCE	1,260	PE	2,208	45.4

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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