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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	11,547	26,679,750	5,871,000	32.3	1.14	11082
PREVIOUS	11,417	27,195,825	7,861,000	48.35	1.03	
% CHANGE	1.14%	-1.90%	-25.31%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half to close above 11500.
- Nifty added 145 points to close at 11515.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11500PE and Reduction in 11400CE.
- PCR OI stands at 1.14 compared to 1.03 in the previous trading session.
- Nifty to trade with a support of 11082.

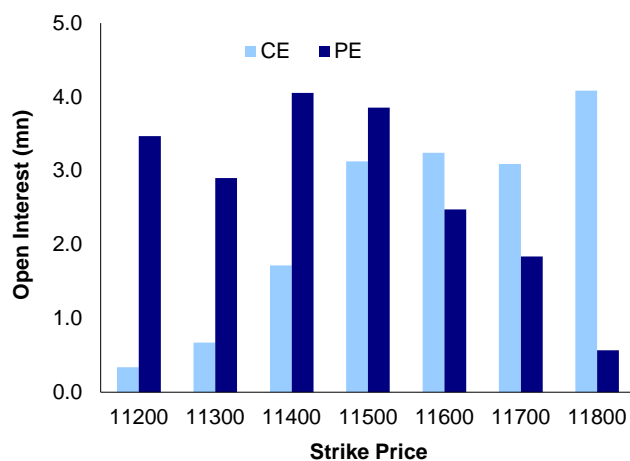
NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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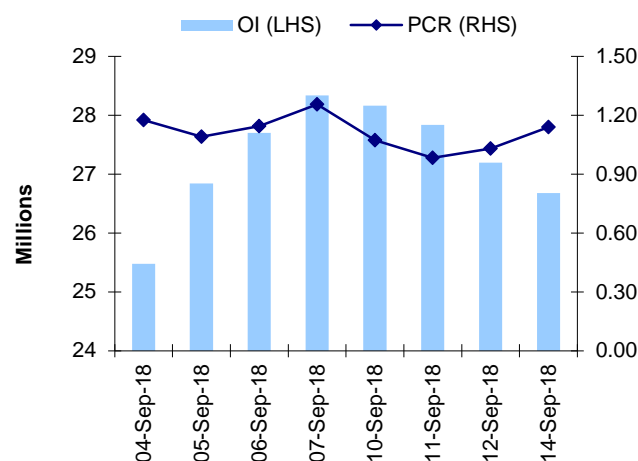
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 404,289Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	43.2%	16,996,000	13.7%
AMARAJABAT	14.4%	1,135,400	-2.9%
CUMMINSIND	14.0%	924,000	-2.9%
MRPL	13.9%	6,790,500	1.6%
CHENNPETRO	11.6%	1,270,500	2.1%
BATAINDIA	11.3%	1,783,100	0.3%
TORNTPHARM	9.2%	781,500	-0.8%
HINDALCO	9.2%	40,036,500	3.2%
ENGINEERSIN	8.8%	12,092,500	5.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATAGLOBAL	-13.2%	14,676,750	5.1%
SYNDIBANK	-7.9%	25,974,000	4.4%
BPCL	-7.4%	11,651,400	6.1%
COLPAL	-7.4%	1,586,900	1.4%
BAJAJFINSV	-7.2%	798,375	4.6%
AJANTPHARM	-6.7%	861,000	2.0%
EXIDEIND	-6.7%	7,072,000	1.4%
SRF	-6.4%	911,500	1.0%
IOC	-6.2%	29,298,000	4.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	36,624,891.0	118,692.2	323.1
RELIANCE	7,878,583.0	99,144.0	1,253.2
AXISBANK	12,083,354.0	76,859.6	636.4
TCS	3,642,038.0	74,371.3	2,065.4
HDFC	3,521,562.0	67,236.3	1,925.5
MARUTI	754,169.0	65,240.9	8,626.7
BALRAMCHIN	70,386,426.0	61,624.9	88.7
AUROPHARMA	7,347,637.0	58,707.3	799.8
HDFCBANK	2,583,668.0	52,327.4	2,029.6

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	0.6	323	10,764,250
BHEL	90	CE	0.3	77	4,477,500
MARUTI	9,000	CE	39.8	8,663	314,700
BHEL	85	CE	0.6	77	4,410,000
TCS	2,100	CE	16.4	2,064	960,500
YESBANK	340	CE	5.7	323	9,591,750
TATAMOTORS	280	CE	2.9	267	7,990,500
LT	1,400	CE	7.8	1,361	1,305,750
HINDUNILVR	1,700	CE	8.2	1,636	937,800
RELIANCE	1,300	CE	12.3	1,260	4,499,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	5.3	640	4,828,800
ADANI PORTS	360	PE	2.2	383	657,500
ADANI PORTS	380	PE	7.7	383	602,500
TCS	2,050	PE	23.1	2,064	439,500
HINDALCO	230	PE	1.8	247	1,802,500
ADANI PORTS	370	PE	4.6	383	405,000
TCS	2,000	PE	9.2	2,064	356,000
BPCL	340	PE	3.8	355	477,000
SBIN	280	PE	2.7	292	3,096,000
BPCL	300	PE	0.5	355	435,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	100	CE	2,282,000	1064%	1.2
BALRAMCHIN	95	CE	2,436,000	749%	2.2
AUROPHARMA	920	CE	220,000	437%	1.6
JINDALSTEL	270	CE	191,250	400%	0.9
SREINFRA	70	CE	161,000	188%	3.0
JPASSOCIAT	10	CE	5,882,000	140%	0.8
RELCAPITAL	430	CE	444,000	135%	11.0
JISLJALEQS	92	CE	333,000	131%	1.2
BATAINDIA	1,080	CE	172,700	131%	13.1
BALRAMCHIN	90	CE	2,072,000	114%	3.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	85	PE	1,071,000	5000%	2.3
BALRAMCHIN	90	PE	350,000	2400%	4.6
NTPC	172	PE	356,000	2125%	2.2
BALRAMCHIN	80	PE	1,526,000	1182%	1.0
POWERGRID	175	PE	180,000	543%	0.3
POWERGRID	200	PE	132,000	450%	4.0
JINDALSTEL	240	PE	191,250	270%	11.0
POWERGRID	192	PE	124,000	244%	1.6
UPL	720	PE	188,400	220%	10.3
AUROPHARMA	800	PE	423,000	200%	20.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	6,407	12.3
VEDL	240	CE	5,921	5.4
TATAMOTORS	270	CE	5,778	5.8
RELIANCE	1,280	CE	5,410	18.1
TATASTEEL	620	CE	5,301	14.5
YESBANK	340	CE	5,236	5.7
YESBANK	330	CE	4,885	9.0
TATASTEEL	640	CE	4,856	7.1
MARUTI	9,000	CE	4,794	39.8
RELIANCE	1,260	CE	4,768	26.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	4,313	17.3
TATASTEEL	600	PE	3,202	7.8
RELIANCE	1,220	PE	3,189	11.3
YESBANK	320	PE	2,963	9.7
TATAMOTORS	260	PE	2,937	3.7
RELIANCE	1,200	PE	2,830	7.4
VEDL	230	PE	2,528	4.0
VEDL	220	PE	2,527	1.7
TCS	2,000	PE	2,487	9.2
MARUTI	8,500	PE	2,465	69.5

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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