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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	11,408	26,427,600	6,528,050	30.7	1.03	11082
PREVIOUS	11,547	26,679,750	5,871,000	32.3	1.14	
% CHANGE	-1.21%	-0.95%	11.19%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and continued to stoop lower as it closed below 11400 levels.
- Nifty lost 137 points to close at 11377.
- OI concentration is seen at 11800CE and 11400PE.
- Activity witnessed in 11500 strike.
- PCR OI stands at 1.03 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 11082.

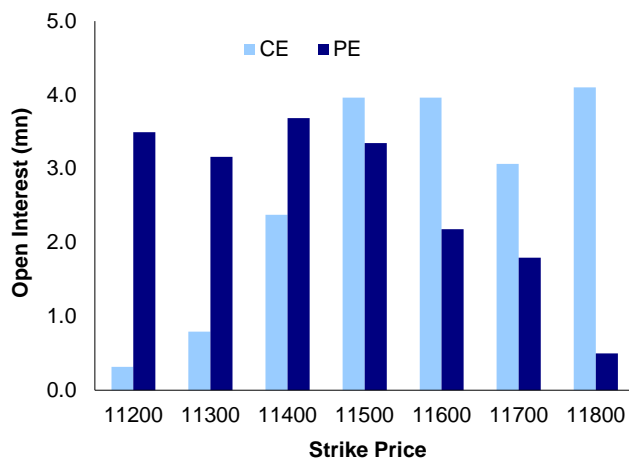
NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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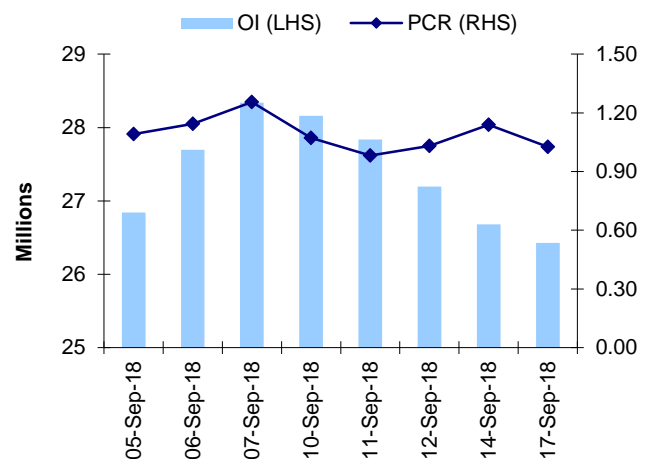
Stocks

- **Sector:-** Banking and financial stocks traded negative.
- Market wide open interest is seen at 420,608Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OFSS	27.20%	352,800	5.57%
KSCL	17.77%	964,500	2.05%
ICICIPRULI	10.86%	4,845,100	-4.33%
ENGINEERSIN	8.94%	13,174,000	2.92%
GODREJIND	5.98%	1,914,000	-2.42%
MANAPPURAM	5.81%	22,746,000	-3.29%
KAJARIACER	5.51%	2,583,000	1.07%
INDIACEM	5.35%	18,385,500	-2.84%
PEL	5.16%	3,535,816	-2.89%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	-33.40%	11,319,000	7.95%
DIVISLAB	-14.85%	2,426,400	2.64%
DABUR	-7.78%	14,167,500	-1.37%
BHARATFIN	-5.85%	4,310,000	1.10%
CANFINHOME	-4.81%	3,930,000	4.63%
PCJEWELLER	-4.59%	9,750,000	2.01%
NMDC	-4.52%	22,938,000	-2.98%
HAVELLS	-4.16%	4,216,000	1.11%
CAPF	-4.03%	5,254,400	-0.55%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BALRAMCHIN	102,949,660	98,753	96
RELIANCE	6,754,086	83,250	1,226
YESBANK	18,554,055	59,192	319
AUROPHARMA	7,263,810	58,287	789
DIVISLAB	4,137,410	56,676	1,365
HDFCBANK	2,334,555	46,612	1,992
OFSS	1,036,259	46,041	4,490
SBIN	16,089,996	45,974	285
TATASTEEL	7,183,891	44,322	616

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	CE	22.0	8,546	333,825
TCS	2,100	CE	16.7	2,071	983,000
BHEL	85	CE	0.4	76	4,447,500
BHEL	90	CE	0.2	76	4,417,500
YESBANK	400	CE	0.5	319	10,423,000
YESBANK	340	CE	4.0	319	9,875,250
LT	1,400	CE	4.6	1,347	1,334,250
TATAMOTORS	280	CE	1.6	261	8,343,000
RELIANCE	1,300	CE	6.0	1,231	4,880,000
BHEL	80	CE	1.0	76	3,630,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	6.4	627	4,898,400
ADANI PORTS	380	PE	7.6	383	592,500
ADANI PORTS	360	PE	1.9	383	585,000
TCS	2,050	PE	18.2	2,071	408,500
TCS	2,000	PE	6.5	2,071	359,500
BPCL	340	PE	2.1	364	466,200
BHEL	75	PE	1.7	76	1,515,000
BPCL	300	PE	0.2	364	433,800
ADANI PORTS	370	PE	3.9	383	362,500
YESBANK	300	PE	3.5	319	3,508,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	2,000	CE	281,000	585.37%	24.1
ALBK	37	CE	121,000	450.00%	3.8
MANAPPURAM	85	CE	546,000	435.29%	2.8
DIVISLAB	1,400	CE	205,600	182.42%	23.2
MRPL	80	CE	202,500	150.00%	2.5
COALINDIA	275	CE	162,800	138.71%	5.8
AXISBANK	630	CE	471,600	135.33%	14.3
TV18BRDCST	40	CE	807,500	126.19%	2.5
LUPIN	1,080	CE	214,900	119.29%	2.4
KSCL	660	CE	115,500	113.89%	12.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	260	PE	108,000	575%	24.9
BPCL	360	PE	275,400	122%	7.1
JSWSTEEL	410	PE	333,000	113%	9.2
ALBK	37	PE	253,000	109%	0.3
JINDALSTEL	240	PE	389,250	104%	9.2
RECLTD	112	PE	192,000	78%	2.9
TATAPOWER	75	PE	1,026,000	73%	0.8
UNIONBANK	72	PE	114,000	73%	0.3
LUPIN	960	PE	165,200	71%	29.4
BANKBARODA	115	PE	144,000	64%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	8,822	13.5
RELIANCE	1,280	CE	8,468	8.8
RELIANCE	1,300	CE	8,335	6.0
RELIANCE	1,240	CE	6,213	20.5
TATASTEEL	620	CE	6,171	14.1
TATASTEEL	640	CE	5,540	6.6
TATAMOTORS	270	CE	4,597	3.2
MARUTI	8,800	CE	4,581	44.3
AUROPHARMA	820	CE	4,463	13.3
VEDL	240	CE	3,980	4.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	7,006	13.0
RELIANCE	1,220	PE	6,687	19.9
TATASTEEL	600	PE	5,197	7.4
RELIANCE	1,240	PE	4,124	29.5
RELIANCE	1,180	PE	3,390	8.2
MARUTI	8,400	PE	3,179	67.4
TATAMOTORS	260	PE	2,614	5.9
SBIN	280	PE	2,324	3.5
ICICIBANK	320	PE	2,290	3.8
TATASTEEL	580	PE	2,084	3.4

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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