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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	11,065	18,243,300	8,378,950	17.65	1.17	11170
PREVIOUS	11,028	17,459,250	8,644,900	-0.85	1.15	
% CHANGE	0.33%	4.49%	-3.08%	-	-	

OUTLOOK

Nifty

- Nifty opened negative but recovered completely to close positive.
- Nifty added 18 points to close at 11047.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11200CE and in 10500PE.
- PCR OI stands at 1.15 compared to 1.17 in the previous trading session.
- Nifty to trade with a resistance of 11170.

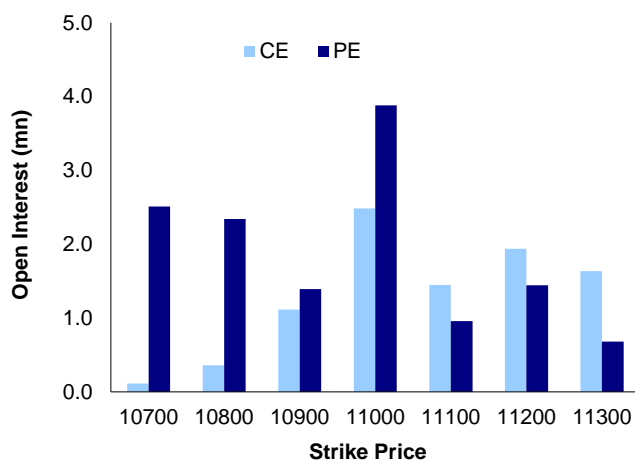
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

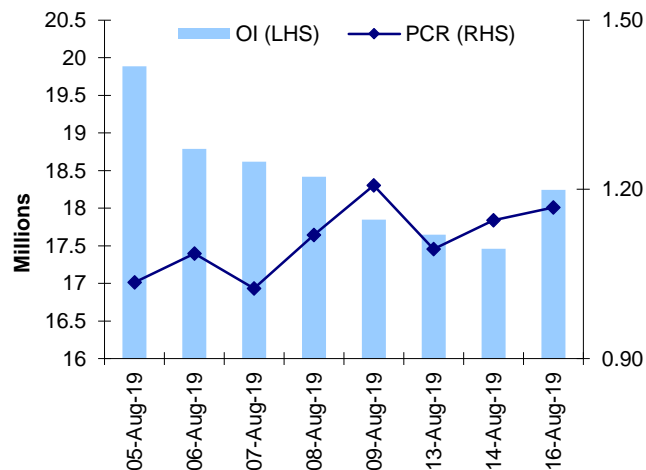
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is seen at 325,138Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	34.4%	1,478,500	8.1%
APOLLOTYRE	23.5%	8,031,000	0.8%
GLENMARK	13.4%	5,690,000	-6.0%
IDBI	11.1%	23,988,000	-8.5%
TATAMTRDVR	8.4%	33,858,000	-1.5%
GODREJCP	7.4%	5,491,200	-1.1%
IBULHSGFIN	6.9%	20,586,400	-0.1%
ADANIPTS	6.8%	14,835,000	-0.4%
PVR	6.8%	1,065,600	-3.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPHARM	-12.1%	506,500	-2.3%
UPL	-6.3%	14,742,900	4.1%
JUSTDIAL	-5.9%	2,447,200	1.0%
BSOFT	-5.8%	2,830,500	1.1%
MFSL	-5.4%	2,583,600	3.1%
RELINFRA	-4.6%	12,420,000	-6.3%
INDIGO	-4.5%	2,645,400	0.1%
NBCC	-4.4%	37,765,500	-3.4%
BHEL	-4.3%	37,380,000	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	7,231,763	152,912	2,100
RELIANCE	10,047,496	128,684	1,278
YESBANK	143,478,784	113,743	79
HDFCBANK	3,811,890	84,711	2,228
TCS	3,755,507	81,636	2,165
MARUTI	1,207,075	71,045	5,975
ICICIBANK	15,154,141	63,096	419
SBIN	20,047,399	57,878	291
AXISBANK	7,040,117	47,151	676

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.4	122	7,935,000
BHEL	55	CE	0.4	52	3,682,500
BHEL	60	CE	0.1	52	3,382,500
BHEL	65	CE	0.1	52	3,360,000
IDEA	8	CE	0.1	6	36,960,000
BHEL	70	CE	0.1	52	3,142,500
TATAMOTORS	130	CE	1.8	122	5,691,000
YESBANK	90	CE	2.3	80	13,024,000
IDEA	7	CE	0.3	6	31,052,000
TATAMOTORS	140	CE	0.7	122	5,085,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	1,500	PE	7.0	1,597	434,400
SBIN	270	PE	1.7	291	5,979,000
IDEA	5	PE	0.1	6	23,520,000
BHEL	47	PE	0.2	52	2,055,000
HINDALCO	170	PE	1.8	180	1,655,500
TATAMOTORS	120	PE	4.0	122	3,297,000
TATAMOTORS	110	PE	1.4	122	3,267,000
RELIANCE	1,200	PE	4.6	1,282	1,755,500
HINDALCO	180	PE	4.7	180	1,396,500
TATAMOTORS	100	PE	0.7	122	2,844,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDBI	26	CE	276,000	2200%	0.8
GLENMARK	380	CE	189,000	1475%	5.5
NMDC	122	CE	222,000	825%	0.9
IDBI	25	CE	516,000	258%	1.2
WIPRO	250	CE	332,800	189%	4.2
GLENMARK	400	CE	281,000	155%	2.3
IGL	350	CE	187,000	143%	1.1
IDFCFIRSTB	47	CE	1,404,000	134%	0.8
TCS	2,200	CE	260,250	133%	24.0
GLENMARK	390	CE	128,000	125%	3.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	107	PE	117,348	2100%	1.5
IDBI	20	PE	240,000	1900%	0.4
APOLLOHOSP	1,400	PE	115,000	752%	22.0
IGL	320	PE	104,500	533%	5.0
NATIONALUM	37	PE	440,000	529%	0.2
IGL	310	PE	275,000	257%	2.4
POWERGRID	202	PE	300,000	213%	2.2
BANKBARODA	87	PE	256,500	185%	0.5
IDBI	24	PE	336,000	180%	1.5
POWERGRID	200	PE	676,000	152%	1.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	10,059	17.1
MARUTI	6,000	CE	9,736	135.7
YESBANK	80	CE	7,838	4.9
MARUTI	6,100	CE	6,208	90.5
RELIANCE	1,320	CE	4,949	10.7
IBULHSGFIN	540	CE	4,905	34.2
YESBANK	90	CE	4,778	2.3
IBULHSGFIN	600	CE	4,721	16.2
TCS	2,200	CE	4,586	24.0
YESBANK	85	CE	4,537	3.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	6,720	16.0
RELIANCE	1,280	PE	5,765	24.2
MARUTI	5,600	PE	4,980	53.4
MARUTI	5,700	PE	4,942	69.9
RELIANCE	1,240	PE	4,940	10.4
MARUTI	5,500	PE	4,678	39.4
RELIANCE	1,200	PE	4,439	4.6
YESBANK	80	PE	3,806	5.3
IBULHSGFIN	500	PE	3,746	21.7
YESBANK	70	PE	3,517	1.7

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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