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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	11,273	25,601,100	7,064,000	38.8	0.87	11082
PREVIOUS	11,310	26,291,175	6,927,700	32.2	0.94	
% CHANGE	-0.33%	-2.62%	1.97%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative trend as it broke 11250 levels.
- Nifty lost 44 points to close at 11234.
- OI concentration is seen at 11500CE and 11200PE.
- Addition witnessed in 11300CE and Reduction in 11400PE.
- PCR OI stands at 0.87 compared to 0.94 in the previous trading session.
- Nifty to trade with a support of 11082.

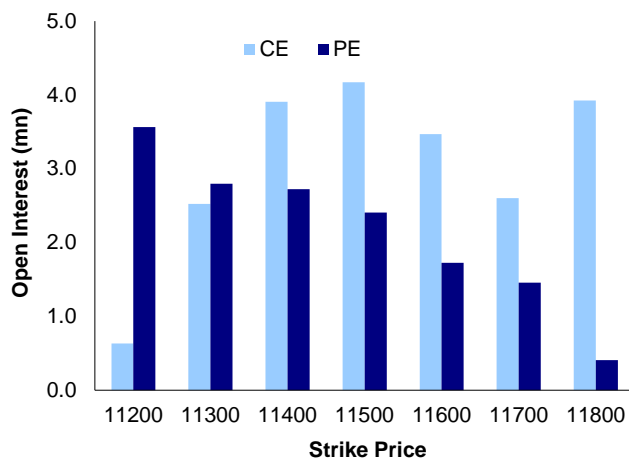
NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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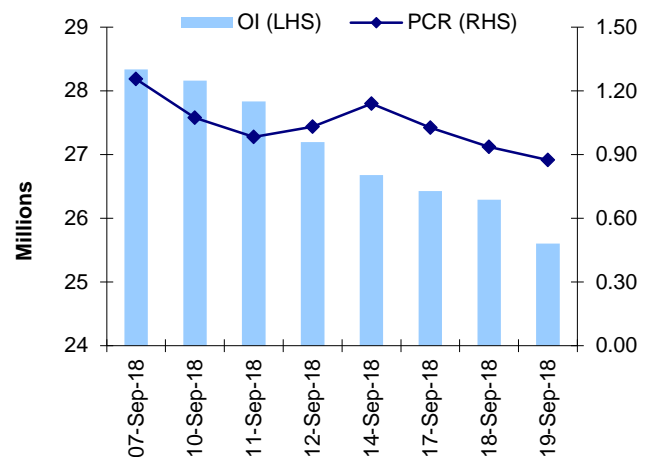
Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide open interest is seen at 406,046Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	5.6%	3,304,500	3.6%
GODREJCP	5.5%	4,334,400	-4.4%
AMARAJABAT	4.0%	1,234,100	-0.1%
CIPLA	2.7%	11,284,000	-0.5%
UPL	2.5%	15,830,400	-2.4%
INFIBEAM	2.3%	53,272,000	-1.1%
ICICIBANK	2.2%	101,095,500	0.7%
NBCC	2.2%	21,948,000	-3.3%
CENTURYTEX	2.2%	6,702,850	-0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RPOWER	-17.2%	43,173,000	-5.8%
BALRAMCHIN	-13.8%	10,234,000	3.2%
VOLTAS	-13.0%	3,418,000	-1.9%
REPCOHOME	-11.9%	717,300	-0.2%
BANKBARODA	-11.4%	64,480,000	2.9%
UNIONBANK	-9.7%	38,256,000	4.8%
CANFINHOME	-8.4%	3,525,000	-0.9%
CANBK	-8.2%	10,886,000	-0.2%
BERGEPAIN	-8.2%	1,892,000	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	11,265,786	136,836	1,211
BANKBARODA	117,771,556	136,474	116
SBIN	40,759,431	111,495	272
HDFCBANK	4,178,066	82,396	1,961
MARUTI	959,340	79,571	8,210
HDFC	4,046,901	74,514	1,831
TATASTEEL	10,134,627	63,296	621
AXISBANK	9,373,364	57,293	609
YESBANK	16,185,496	52,208	319

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.5	75	4,680,000
YESBANK	400	CE	0.3	320	9,521,750
YESBANK	340	CE	2.9	320	9,478,000
BHEL	85	CE	0.3	75	4,222,500
BHEL	90	CE	0.2	75	4,102,500
TCS	2,100	CE	15.8	2,085	853,500
HINDALCO	250	CE	1.8	237	4,046,000
LT	1,400	CE	1.5	1,337	1,323,750
RELIANCE	1,300	CE	1.9	1,216	4,650,000
MARUTI	9,000	CE	7.5	8,248	261,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	7.8	611	4,828,800
BANKBARODA	100	PE	0.5	117	4,176,000
TCS	2,050	PE	9.3	2,085	476,000
ADANIPTS	380	PE	9.0	374	515,000
BANKBARODA	110	PE	1.5	117	3,220,000
YESBANK	300	PE	2.4	320	4,138,750
BPCL	350	PE	2.5	365	462,600
BPCL	340	PE	1.2	365	455,400
TCS	2,000	PE	3.3	2,085	356,500
HCLTECH	1,060	PE	3.1	1,091	341,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	380	CE	421,500	13950%	4.4
RELINFRA	390	CE	146,900	11200%	11.0
RELCAPITAL	390	CE	258,000	5633%	2.8
ESCORTS	740	CE	115,500	5150%	9.1
RELINFRA	410	CE	353,600	3786%	4.2
RELINFRA	400	CE	387,400	2192%	7.1
DISHTV	62	CE	152,000	1800%	2.1
DISHTV	65	CE	920,000	1543%	0.8
BEL	82	CE	490,050	1314%	1.8
HDFCBANK	1,980	CE	176,500	1039%	14.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELCAPITAL	340	PE	126,000	1100%	4.5
DISHTV	57	PE	408,000	920%	0.2
JSWSTEEL	420	PE	396,000	843%	9.0
ADANIPOWER	17	PE	180,000	800%	3.0
RELCAPITAL	350	PE	255,000	795%	6.9
JISLJLEQS	77	PE	135,000	400%	1.0
RELINFRA	360	PE	115,700	324%	3.5
RELINFRA	380	PE	210,600	277%	8.1
GAIL	380	PE	242,697	264%	5.1
RELINFRA	390	PE	170,300	245%	12.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	640	CE	9,440	5.6
RELIANCE	1,240	CE	9,276	8.1
BANKBARODA	120	CE	8,864	2.3
MARUTI	8,500	CE	7,882	29.1
RELIANCE	1,260	CE	7,244	4.4
RELIANCE	1,220	CE	6,716	15.2
MARUTI	8,600	CE	6,409	17.8
MARUTI	8,400	CE	6,091	49.6
TATASTEEL	620	CE	6,053	13.8
BANKBARODA	125	CE	5,928	1.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	10,498	11.2
TATASTEEL	620	PE	5,244	10.4
RELIANCE	1,180	PE	5,155	6.0
TATASTEEL	600	PE	5,059	4.2
MARUTI	8,200	PE	5,022	82.8
RELIANCE	1,220	PE	4,691	19.8
BANKBARODA	110	PE	4,359	1.5
BANKBARODA	100	PE	3,981	0.5
BANKBARODA	115	PE	3,695	3.0
MARUTI	8,300	PE	3,585	132.9

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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