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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	11,334	11,925,525	7,647,650	2.8	0.70	11270
PREVIOUS	11,360	12,663,525	7,816,150	14.25	0.71	
% CHANGE	-0.23%	-5.83%	-2.16%	-	-	

OUTLOOK

Nifty

- Nifty continued its negative trend as it tested 11300 levels.
- Nifty lost 15 points to close at 11331.
- OI concentration is seen at 11500CE and 11300PE.
- Activity witnessed in 11600 strike.
- PCR OI stands at 0.70 compared to 0.71 in the previous trading session.
- Nifty to trade with a support of 11270.

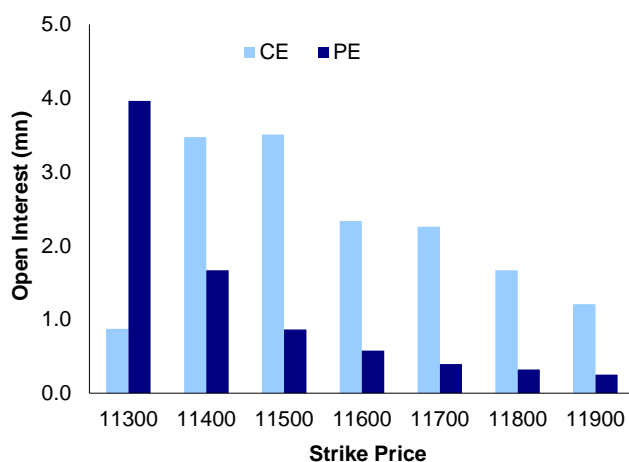
NIFTY LEVELS

11270 11315 11405 11586 11667 11746

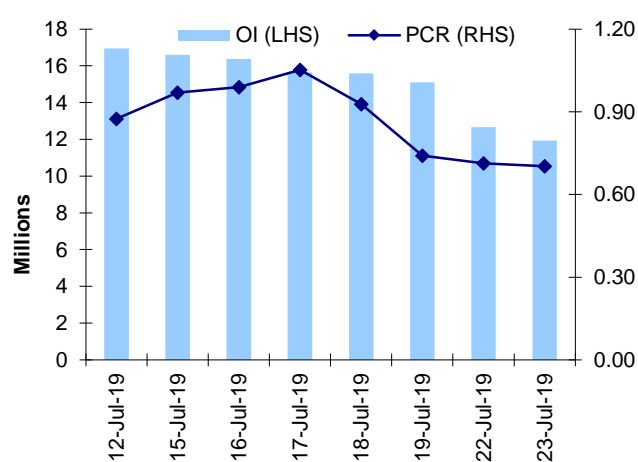
Stocks

- **Sector:** - Banking & Financial stocks traded negative.
- Market wide open interest is seen at 347,536Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LUPIN	-54.2%	2,083,200	0.0%
CIPLA	-50.5%	4,346,000	-0.4%
CESC	-50.4%	386,400	-1.0%
UBL	-49.5%	403,900	1.0%
BALKRISIND	-49.2%	781,600	0.1%
DHFL	-49.0%	7,024,000	14.3%
PEL	-48.3%	1,331,216	-1.6%
IBULHSGFIN	-48.0%	7,708,000	-2.3%
CENTURYTEX	-46.5%	1,309,200	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	6,950,716	157,217	2,264
YESBANK	164,964,349	150,125	91
RELIANCE	9,287,951	119,039	1,274
KOTAKBANK	7,659,628	113,740	1,494
HDFC	4,659,229	99,858	2,139
SBIN	27,956,145	96,741	342
TCS	3,538,588	75,043	2,112
IOC	46,671,319	68,939	147
ICICIBANK	14,207,080	58,801	412

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,640	CE	1.8	1,585	246,800
RELIANCE	1,300	CE	3.0	1,273	3,402,500
ACC	1,600	CE	7.0	1,585	229,200
BHEL	75	CE	0.1	64	4,852,500
TATASTEEL	500	CE	0.2	460	2,081,682
TATAMOTORS	180	CE	0.1	156	4,131,000
SBIN	360	CE	0.3	343	5,706,000
TATAMOTORS	170	CE	0.1	156	3,930,000
INDUSINDBK	1,500	CE	1.0	1,417	797,600
BHEL	70	CE	0.1	64	3,652,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	0.8	265	1,859,200
KOTAKBANK	1,460	PE	5.0	1,494	444,000
YESBANK	50	PE	0.1	91	6,402,000
KOTAKBANK	1,440	PE	3.2	1,494	341,200
ADANIPTS	400	PE	4.8	401	605,000
KOTAKBANK	1,480	PE	8.7	1,494	305,600
KOTAKBANK	1,400	PE	1.6	1,494	301,600
TATAMOTORS	150	PE	0.3	156	2,007,000
YESBANK	80	PE	0.2	91	4,549,600
SBIN	340	PE	2.0	343	2,493,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&MFIN	350	CE	210,000	3260%	4.6
SBIN	345	CE	1,509,000	1577%	2.3
IDFCFIRSTB	39	CE	168,000	1300%	0.6
HDFC	2,160	CE	150,500	1268%	11.9
HDFCBANK	2,280	CE	130,250	1236%	13.5
PFC	117	CE	254,200	720%	1.1
HDFC	2,180	CE	118,500	439%	5.6
SBIN	340	CE	570,000	352%	5.0
HINDUNILVR	1,700	CE	158,400	300%	19.7
M&M	560	CE	135,000	214%	4.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	112	PE	306,000	2450%	1.8
FEDERALBNK	92	PE	105,000	1400%	0.5
HDFCBANK	2,240	PE	111,000	422%	8.0
M&MFIN	340	PE	142,500	375%	8.7
POWERGRID	207	PE	224,000	300%	0.9
BANKBARODA	112	PE	603,000	272%	2.6
VEDL	167	PE	162,000	135%	1.5
INFY	800	PE	350,400	125%	10.5
LT	1,340	PE	142,125	120%	6.4
ASIANPAINT	1,400	PE	133,800	108%	9.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	22,361	3.0
YESBANK	100	CE	19,293	0.4
KOTAKBANK	1,500	CE	17,477	10.7
YESBANK	95	CE	15,990	0.8
RELIANCE	1,280	CE	13,731	7.7
MARUTI	6,000	CE	12,560	16.3
RELIANCE	1,320	CE	11,709	1.2
KOTAKBANK	1,520	CE	11,539	4.0
SBIN	350	CE	10,654	1.0
HDFCBANK	2,300	CE	10,268	7.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	17,528	6.0
RELIANCE	1,240	PE	12,366	2.5
RELIANCE	1,280	PE	11,998	14.3
MARUTI	5,800	PE	9,551	32.3
KOTAKBANK	1,460	PE	9,315	5.0
KOTAKBANK	1,440	PE	8,716	3.2
SBIN	340	PE	8,707	2.0
HDFCBANK	2,260	PE	7,904	14.0
YESBANK	85	PE	7,720	0.4
YESBANK	90	PE	6,529	1.4

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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