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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	11,166	23,382,075	14,210,300	23.35	0.87	11082
PREVIOUS	11,273	25,601,100	7,064,000	38.8	0.87	
% CHANGE	-0.94%	-8.67%	101.17%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and had a volatile negative session.
- Nifty lost 91 points to close at 11143.
- OI concentration is seen at 11500CE and 11000PE.
- Activity witnessed in 11200 strike.
- PCR OI stands at 0.87 compared to 0.87 in the previous trading session.
- Nifty to trade with a support of 11082.

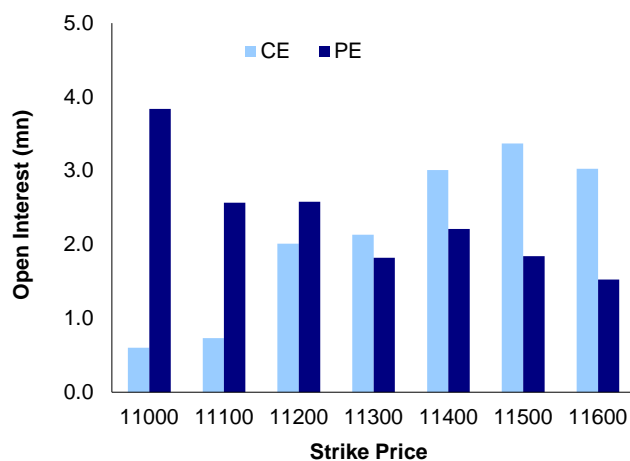
NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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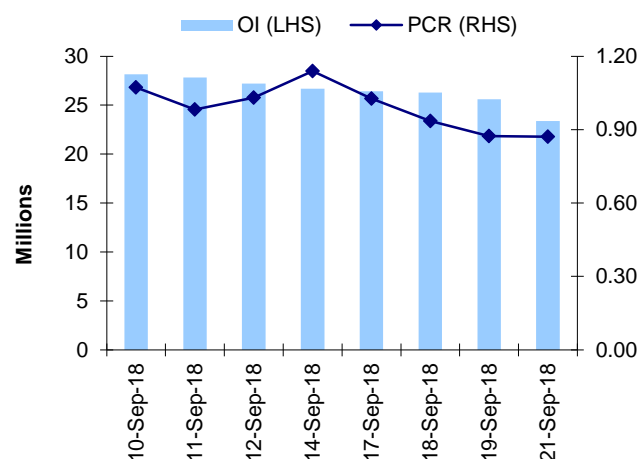
Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide open interest is seen at 394,507Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	4.5%	12,612,000	-3.8%
VEDL	3.0%	44,751,000	0.2%
HCC	1.5%	34,542,000	-11.9%
NMDC	1.4%	23,754,000	-2.0%
SAIL	0.6%	73,884,000	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	-34.4%	19,849,500	-42.6%
ADANIPOWER	-31.3%	108,120,000	-10.9%
IBULHSGFIN	-21.1%	10,489,500	-8.4%
TORNTPHARM	-19.8%	586,500	-1.7%
MRPL	-19.3%	4,981,500	0.1%
TATASTEEL	-19.1%	35,515,914	0.6%
UBL	-18.9%	1,472,100	0.3%
CANFINHOME	-18.0%	2,891,250	-5.3%
KPIT	-17.7%	6,867,000	-4.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	293,552,756	721,272	227
RELIANCE	19,070,172	233,288	1,218
AXISBANK	24,788,799	152,365	599
TATASTEEL	22,977,379	144,316	625
MARUTI	1,646,047	133,430	8,040
HDFC	6,425,727	118,016	1,839
HDFCBANK	5,652,537	111,515	1,970
ICICIBANK	34,169,460	110,650	317
SBIN	39,308,482	107,020	271

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.2	72	4,462,500
BHEL	85	CE	0.2	72	4,125,000
BHEL	90	CE	0.1	72	3,982,500
YESBANK	400	CE	0.2	227	7,794,500
LT	1,400	CE	1.4	1,333	1,104,000
BANKBARODA	120	CE	1.0	112	4,940,000
TATAPOWER	80	CE	0.3	73	4,014,000
IDEA	50	CE	0.3	45	13,062,000
TATAMOTORS	280	CE	0.5	250	6,273,000
RELIANCE	1,300	CE	1.8	1,221	3,674,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	13.9	600	3,717,600
TCS	2,050	PE	7.8	2,110	524,500
BPCL	350	PE	1.1	376	509,400
ADANIPTS	380	PE	18.2	363	485,000
TCS	2,000	PE	3.0	2,110	382,000
BPCL	340	PE	0.8	376	426,600
TCS	2,100	PE	21.1	2,110	350,500
BPCL	360	PE	2.2	376	403,200
BANKBARODA	100	PE	0.7	112	2,500,000
BPCL	300	PE	0.3	376	365,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	240	CE	1,856,750	106000%	10.1
YESBANK	270	CE	3,092,250	58800%	3.2
DHFL	560	CE	495,000	32900%	4.0
YESBANK	280	CE	2,980,250	28283%	2.4
YESBANK	230	CE	931,000	26500%	14.2
YESBANK	250	CE	1,741,250	24775%	7.1
IRB	160	CE	215,000	8500%	1.5
L&TFH	140	CE	297,000	6500%	4.6
RELCAPITAL	350	CE	168,000	5500%	6.3
RELINFRA	380	CE	256,100	4825%	3.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	220	PE	2,581,250	36775%	12.3
YESBANK	240	PE	1,512,000	10700%	22.5
L&TFH	125	PE	112,500	2400%	1.5
IDFC	35	PE	264,000	1900%	0.1
IDEA	32	PE	273,000	1850%	0.1
L&TFH	130	PE	220,500	1533%	2.1
YESBANK	250	PE	1,676,500	1269%	29.2
UNIONBANK	67	PE	168,000	833%	0.5
DLF	170	PE	212,500	673%	0.5
WIPRO	335	PE	206,400	562%	5.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	300	CE	21,326	1.2
YESBANK	270	CE	19,555	3.2
RELIANCE	1,240	CE	18,591	11.3
YESBANK	280	CE	17,388	2.4
YESBANK	260	CE	16,055	4.8
TATASTEEL	640	CE	15,767	5.7
RELIANCE	1,260	CE	12,168	5.7
MARUTI	8,300	CE	11,216	45.5
YESBANK	340	CE	10,956	0.3
MARUTI	8,400	CE	10,588	27.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	16,297	11.4
YESBANK	220	PE	14,346	12.3
YESBANK	250	PE	12,861	29.2
YESBANK	240	PE	12,429	22.5
RELIANCE	1,220	PE	11,714	18.4
YESBANK	230	PE	9,179	16.7
TATASTEEL	620	PE	7,967	10.4
TATASTEEL	600	PE	7,159	4.8
YESBANK	260	PE	6,908	37.2
AXISBANK	600	PE	6,607	13.9

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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