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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	11,301	17,126,925	8,128,700	49.05	1.42	11141
PREVIOUS	11,278	10,327,575	8,304,900	6.8	0.59	
% CHANGE	0.21%	65.84%	-2.12%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained volatile before closing negative.
- Nifty lost 19 points to close at 11252.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11500CE and 11000PE.
- PCR OI stands at 1.42
- Nifty to trade with a support of 11150.

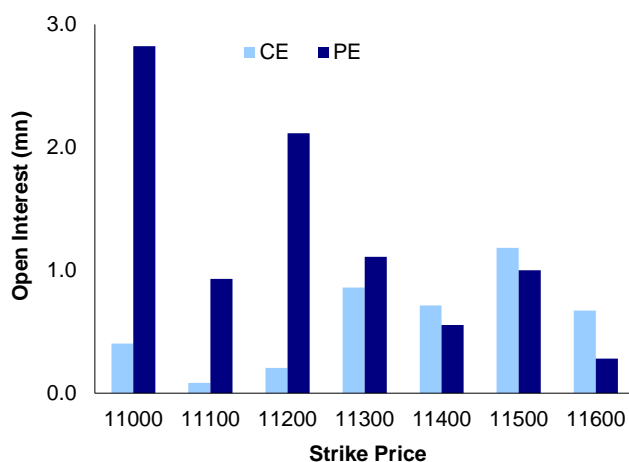
NIFTY LEVELS

11089 11141 11270 11387 11469 11585

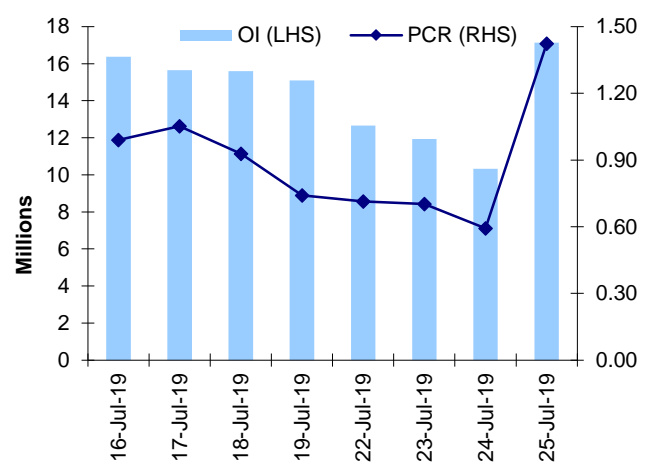
Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 339,284Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	96.8%	1,553,622	-0.5%
NESTLEIND	95.4%	342,350	0.1%
HCLTECH	92.9%	9,030,000	-1.0%
MUTHOOTFIN	68.1%	2,814,000	0.8%
BERGEPAIN	63.1%	2,246,200	1.4%
GODREJCP	61.9%	5,610,400	0.1%
BHARTIARTL	61.4%	29,958,435	0.0%
BAJAJFINSV	59.8%	912,375	-4.0%
TATAELXSI	53.6%	2,463,000	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RECLTD	-2.3%	28,830,000	2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,968,545	124,133	1,232
HDFCBANK	4,865,502	111,774	2,286
SRTRANSFIN	10,331,033	101,569	986
YESBANK	113,015,178	99,652	88
IOC	49,924,633	73,258	147
AXISBANK	9,972,204	71,709	723
HDFC	3,194,769	70,189	2,195
ZEEL	18,014,267	69,665	392
ICICIBANK	16,852,479	68,927	409

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	CE	4.2	88	5,231,600
BANKBARODA	120	CE	3.0	110	2,610,000
BHEL	70	CE	0.7	61	1,522,500
YESBANK	110	CE	2.5	88	3,676,200
BANKBARODA	130	CE	1.1	110	1,777,500
TATAMOTORS	160	CE	4.2	145	1,929,000
RELIANCE	1,300	CE	13.4	1,233	1,145,000
YESBANK	90	CE	7.2	88	3,203,200
RELIANCE	1,340	CE	6.5	1,233	1,043,000
SBIN	360	CE	6.1	344	1,794,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	180	PE	2.5	196	1,053,500
BANKBARODA	100	PE	3.0	110	1,741,500
ASIANPAINT	1,400	PE	10.9	1,501	198,000
AUROPHARMA	540	PE	16.2	557	495,000
TATAMOTORS	140	PE	8.0	145	1,881,000
BANKBARODA	110	PE	6.6	110	1,624,500
YESBANK	90	PE	8.9	88	2,906,200
SBIN	330	PE	7.1	344	1,713,000
ITC	245	PE	0.7	270	2,001,600
TATAMOTORS	120	PE	2.9	145	1,380,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	210	CE	246,400	2700%	7.8
CANBK	240	CE	164,000	1267%	12.7
TATASTEEL	440	CE	213,261	958%	19.7
FEDERALBNK	97	CE	147,000	950%	1.9
TATAPOWER	64	CE	171,000	850%	2.0
COALINDIA	215	CE	301,400	813%	5.6
BAJFINANCE	3,200	CE	161,000	782%	87.6
SUNTV	480	CE	116,000	511%	24.4
PNB	67	CE	595,000	507%	3.5
RELIANCE	1,240	CE	268,500	490%	33.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	215	PE	268,000	6600%	7.3
JINDALSTEL	100	PE	688,000	2971%	1.2
BANKBARODA	90	PE	288,000	2033%	1.1
BANKBARODA	102	PE	175,500	1850%	3.6
IDFCFIRSTB	33	PE	420,000	1650%	0.3
SUNTV	700	PE	102,000	1600%	219.8
VEDL	140	PE	102,000	1600%	1.0
IDFCFIRSTB	53	PE	384,000	1500%	13.5
SAIL	38	PE	192,000	1500%	0.6
NATIONALUM	60	PE	410,000	1267%	14.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	18,814	0.1
BAJFINANCE	3,200	CE	17,848	0.1
BAJFINANCE	3,300	CE	15,407	0.1
MARUTI	5,800	CE	14,820	0.7
BAJFINANCE	3,100	CE	14,602	0.5
YESBANK	90	CE	14,376	0.1
SBIN	340	CE	12,178	0.9
SBIN	345	CE	10,966	0.1
HDFCBANK	2,300	CE	10,535	0.5
INDUSINDBK	1,400	CE	10,080	0.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	21,099	8.4
BAJFINANCE	3,000	PE	17,956	0.8
BAJFINANCE	3,100	PE	13,118	53.5
MARUTI	5,700	PE	10,845	0.5
RELIANCE	1,260	PE	10,239	26.1
SBIN	340	PE	9,917	0.2
BAJFINANCE	3,050	PE	8,332	7.9
RELIANCE	1,220	PE	7,796	0.4
HDFCBANK	2,300	PE	7,135	11.4
HDFCBANK	2,280	PE	7,088	1.6

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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