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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	11,573	25,474,350	6,884,000	53.1	1.18	11307
PREVIOUS	11,642	25,400,175	5,348,950	59.75	1.19	
% CHANGE	-0.59%	0.29%	28.70%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower in the second half.
- Nifty lost 62 points to close at 11520.
- OI concentration is seen at 11800CE and 11500PE.
- Addition witnessed in 11800CE and in 11500PE.
- PCR OI stands at 1.18 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11307.

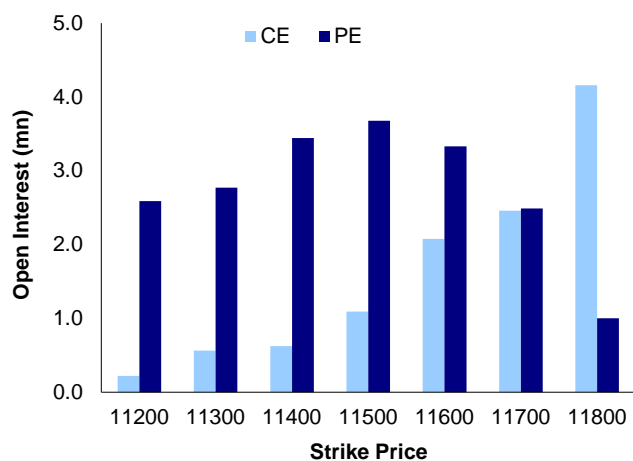
NIFTY LEVELS

11307	11463	11528	11658	11720	11854
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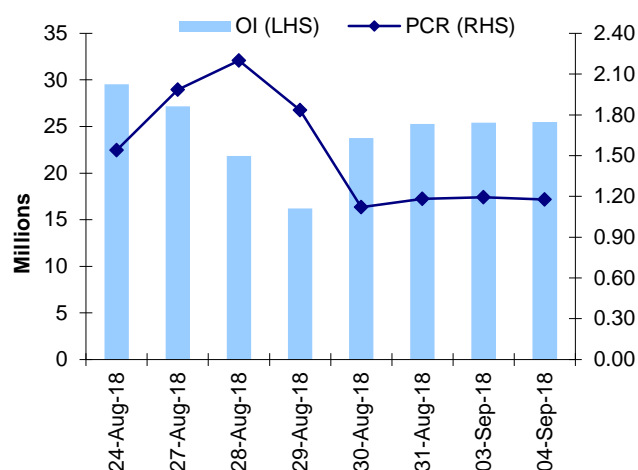
Stocks

- **Sector:-** Cement stocks traded negative.
- Market wide open interest is seen at 383,870Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFY	95.42%	44,198,400	-48.60%
BALKRISIND	31.43%	2,211,200	-7.14%
BERGEPAIN	19.09%	2,237,400	-1.48%
DABUR	18.44%	16,297,500	-3.81%
GODREJCP	11.96%	2,142,400	-2.40%
SUNTV	10.87%	7,549,000	-7.02%
MUTHOOTFIN	10.72%	2,169,000	-1.10%
MOTHERSUMI	8.41%	13,288,000	-4.76%
BAJAJFINSV	7.98%	886,750	-2.17%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-19.02%	1,414,600	-2.98%
PVR	-11.84%	812,800	-3.13%
ADANIEM	-10.95%	14,376,000	-0.05%
KAJARIACER	-7.99%	1,945,000	-2.43%
BALRAMCHIN	-7.90%	10,199,000	-5.10%
DCBBANK	-7.58%	4,113,000	-0.06%
PCJEWELLER	-7.34%	8,448,000	-2.42%
CANBK	-7.31%	9,840,000	-4.72%
KPIT	-7.12%	8,037,000	0.05%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	42,859,084	129,918	296
RELIANCE	8,838,770	109,728	1,242
TCS	4,420,803	92,562	2,099
YESBANK	22,057,643	74,395	334
HINDUNILVR	3,852,609	63,382	1,651
ADANIEM	29,213,333	61,574	210
AXISBANK	9,305,124	59,053	642
HDFC	2,928,533	57,168	1,955
SUNPHARMA	7,989,190	52,422	655

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	1.8	336	10,554,250
BHEL	90	CE	0.7	78	3,510,000
BHEL	85	CE	1.2	78	3,480,000
YESBANK	380	CE	3.0	336	6,699,000
LT	1,400	CE	15.7	1,362	1,155,750
MARUTI	9,500	CE	38.3	8,918	222,525
WIPRO	320	CE	6.3	315	2,364,000
ADANIAPORTS	400	CE	4.6	375	720,000
BPCL	400	CE	2.0	352	876,600
YESBANK	360	CE	5.9	336	5,584,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	9.4	645	4,876,800
TCS	2,150	PE	65.2	2,106	541,000
ADANIAPORTS	380	PE	15.4	375	520,000
TCS	2,000	PE	8.0	2,106	446,000
TCS	2,050	PE	17.6	2,106	413,000
YESBANK	340	PE	15.8	336	3,393,250
BHEL	75	PE	2.0	78	1,312,500
BHEL	70	PE	0.7	78	1,200,000
BANKBARODA	140	PE	3.9	146	2,124,000
YESBANK	300	PE	2.9	336	2,381,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRB	180	CE	507,500	10050%	8.4
HINDUNILVR	1,660	CE	131,400	3029%	40.2
BALKRISIND	1,250	CE	104,000	2067%	26.5
ARVIND	390	CE	192,000	1500%	12.2
HINDUNILVR	1,700	CE	630,600	1469%	24.2
MOTHERSUMI	300	CE	265,600	1409%	7.1
DLF	205	CE	250,000	809%	7.9
L&TFH	175	CE	423,000	755%	4.5
DABUR	460	CE	185,000	722%	9.0
AMBUJACEM	230	CE	102,500	583%	7.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ARVIND	340	PE	126,000	6200%	2.2
NTPC	135	PE	236,000	5800%	3.0
SREINFRA	47	PE	350,000	4900%	2.5
INFY	750	PE	205,200	4175%	25.2
DLF	175	PE	160,000	3100%	1.4
IRB	160	PE	317,500	3075%	7.1
MRPL	70	PE	130,500	2800%	1.0
FEDERALBNK	65	PE	143,000	2500%	0.2
GRANULES	100	PE	295,000	1867%	1.4
DISHTV	62	PE	544,000	1600%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIENT	240	CE	9,152	0.3
RELIANCE	1,300	CE	8,009	15.5
RELIANCE	1,260	CE	7,401	28.4
RELIANCE	1,280	CE	5,935	21.4
TATAMOTORS	280	CE	5,702	3.7
ADANIENT	230	CE	5,648	0.9
TCS	2,100	CE	5,013	41.9
YESBANK	340	CE	4,754	12.1
MARUTI	9,200	CE	4,723	92.0
YESBANK	360	CE	4,641	5.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	5,719	13.0
RELIANCE	1,220	PE	3,831	19.2
ADANIENT	190	PE	3,757	0.6
TCS	2,050	PE	3,641	17.6
MARUTI	8,700	PE	3,554	109.1
RELIANCE	1,240	PE	3,459	27.5
SBIN	300	PE	3,439	10.8
ADANIENT	200	PE	3,365	2.2
TATAMOTORS	260	PE	3,244	7.9
RELIANCE	1,180	PE	3,131	8.7

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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