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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	11,418	26,678,700	3,570,550	29.35	1.41	10318
PREVIOUS	11,414	26,354,775	3,157,050	27.25	1.44	
% CHANGE	0.04%	1.23%	13.10%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range throughout the day.
- Nifty added 2 points to close at 11389.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11500CE and 11400PE.
- PCR OI stands at 1.41 compared to 1.44 in the previous trading session.
- Nifty to trade with a support of 11120.

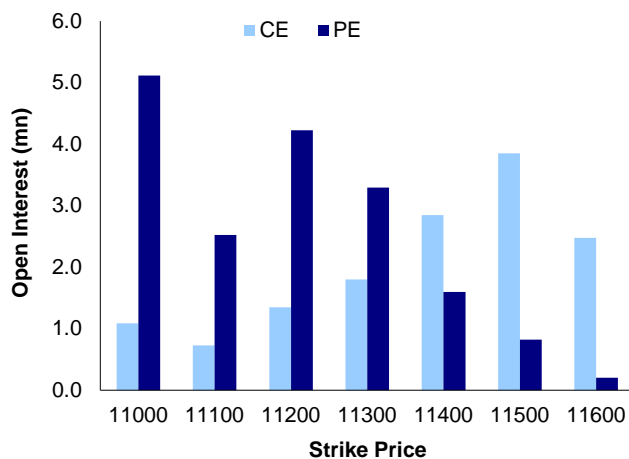
NIFTY LEVELS

11130 11218 11308 11406 11504 11603

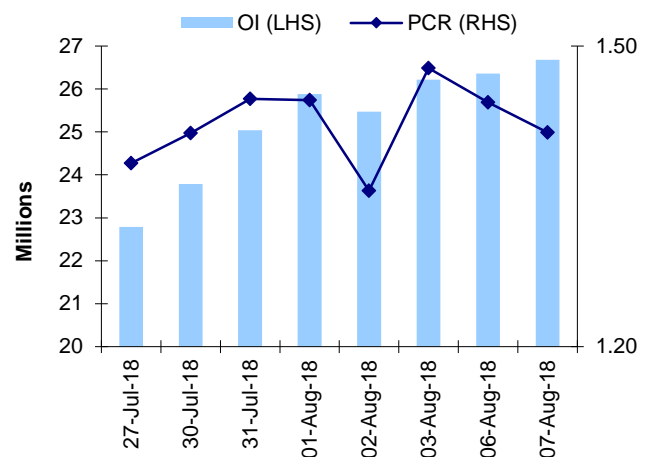
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 388,250Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	22.5%	9,176,000	-3.8%
ADANIPTS	17.9%	11,440,000	-6.3%
VGUARD	15.5%	2,505,000	-0.8%
ONGC	10.5%	40,338,750	-1.0%
TORNTPHARM	10.3%	558,500	1.9%
NMDC	9.9%	26,778,000	6.5%
COLPAL	8.1%	2,160,900	1.8%
PTC	7.5%	21,536,000	0.4%
BERGEPAIN	7.4%	1,889,800	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-11.6%	957,000	-2.7%
BALRAMCHIN	-10.4%	11,088,000	-3.5%
TVSMOTOR	-9.4%	8,279,000	4.0%
SYNDIBANK	-8.2%	26,091,000	-5.0%
MUTHOOTFIN	-5.7%	2,125,500	-1.2%
RAMCOCEM	-5.5%	956,800	-1.3%
JETAIRWAYS	-4.8%	6,561,600	-0.9%
CANBK	-4.5%	11,690,000	-1.9%
CHOLAFIN	-3.8%	1,129,500	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
PNB	139,040,553	121,270	83
AXISBANK	16,424,853	97,688	593
SBIN	23,929,123	73,335	304
ICICIBANK	20,751,145	65,288	313
TATASTEEL	9,285,854	52,435	573
YESBANK	13,526,041	51,648	382
M&M	5,202,023	48,592	927
RELIANCE	4,059,460	48,160	1,184
HINDALCO	20,854,265	45,722	219

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	10,000	CE	33.5	9,370	340,350
BHEL	80	CE	0.9	74	4,980,000
BAJAJ-AUTO	2,800	CE	34.4	2,699	450,750
ADANI PORTS	400	CE	4.5	374	1,187,500
BHEL	90	CE	0.3	74	3,682,500
BAJAJ-AUTO	2,900	CE	16.7	2,699	354,750
BAJAJ-AUTO	3,000	CE	9.9	2,699	344,750
TCS	2,000	CE	24.3	1,968	936,500
HCLTECH	1,000	CE	8.8	971	807,100
MARUTI	9,600	CE	95.4	9,370	168,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	290	PE	2.8	313	10,175,000
RELIANCE	1,100	PE	4.9	1,191	3,347,000
ACC	1,400	PE	8.0	1,542	112,000
BHEL	75	PE	3.6	74	2,265,000
ACC	1,340	PE	4.5	1,542	81,200
AXISBANK	500	PE	1.5	594	1,946,400
TATAMOTORS	250	PE	7.5	253	3,561,000
HCLTECH	940	PE	7.6	971	398,300
SBIN	290	PE	6.3	305	3,330,000
RELIANCE	1,120	PE	6.9	1,191	1,929,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RCOM	10	CE	868,000	3000%	7.2
ADANI PORTS	380	CE	565,000	679%	10.2
ADANI PORTS	390	CE	535,000	548%	6.8
PNB	107	CE	132,000	500%	0.4
ADANI PORTS	370	CE	127,500	364%	14.8
TV18BRDCST	60	CE	195,500	360%	0.5
ARVIND	410	CE	228,000	356%	12.6
TVSMOTOR	600	CE	486,000	308%	5.7
DLF	185	CE	242,500	273%	10.3
PNB	102	CE	907,500	267%	0.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	540	PE	219,000	995%	17.2
PNB	55	PE	154,000	833%	0.1
ADANI ENT	100	PE	136,000	750%	0.4
NMDC	110	PE	354,000	638%	2.6
TVSMOTOR	520	PE	462,000	463%	10.4
NMDC	100	PE	1,230,000	366%	0.8
ADANI ENT	140	PE	884,000	275%	1.3
TV18BRDCST	47	PE	1,232,500	272%	1.2
PNB	92	PE	275,000	257%	10.8
ARVIND	360	PE	104,000	247%	2.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
PNB	90	CE	10,244	2.2
PNB	100	CE	9,038	0.8
PNB	95	CE	6,460	1.3
TATASTEEL	580	CE	5,129	19.5
MARUTI	9,500	CE	5,090	127.3
TVSMOTOR	560	CE	5,089	16.5
AXISBANK	600	CE	5,029	16.1
RELIANCE	1,200	CE	5,018	23.7
AXISBANK	620	CE	4,368	9.1
TATASTEEL	600	CE	3,968	11.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
PNB	80	PE	5,114	2.9
PNB	85	PE	4,175	5.4
AXISBANK	580	PE	3,810	12.9
TATAMOTORS	250	PE	3,270	7.5
ICICIBANK	300	PE	3,213	4.8
RELIANCE	1,160	PE	3,204	15.4
PNB	90	PE	3,113	8.9
TATASTEEL	540	PE	2,987	8.6
ICICIBANK	310	PE	2,926	8.1
RELIANCE	1,180	PE	2,779	22.8

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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