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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	11,468	27,559,425	4,503,050	17.65	1.55	10318
PREVIOUS	11,418	26,678,700	3,570,550	-420.65	1.41	
% CHANGE	0.43%	3.30%	26.12%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11400 levels and continued to gain in the second half.
- Nifty added 60 points to close at 11450.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11300PE and Reduction in 12000CE.
- PCR OI stands at 1.55 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 11120.

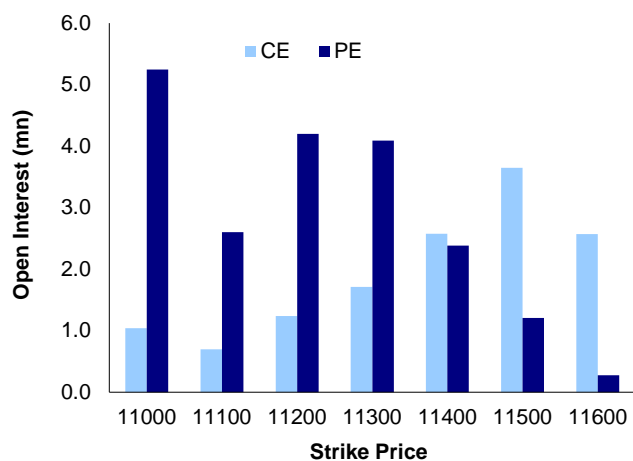
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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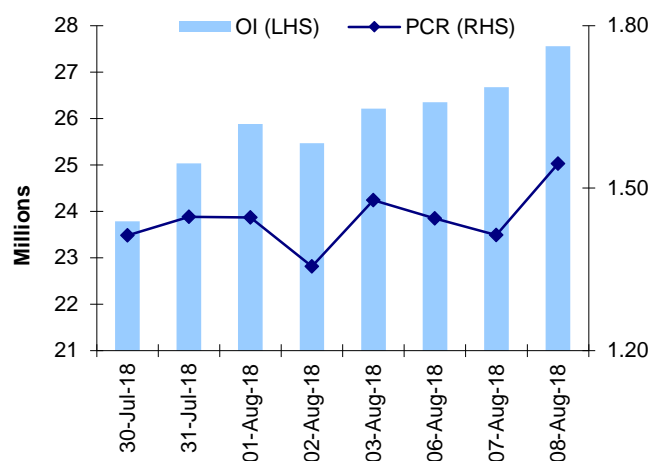
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 401,323Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	15.1%	5,378,000	2.8%
RCOM	14.6%	128,100,000	10.5%
DIVISLAB	11.9%	2,692,000	-2.6%
STAR	11.7%	4,886,400	5.7%
LUPIN	10.6%	11,883,900	-4.7%
NIITTECH	10.6%	1,058,250	1.8%
AJANTPHARM	9.5%	838,000	4.3%
RELINFRA	9.1%	9,267,700	1.3%
KTKBANK	9.0%	17,941,500	3.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-17.5%	2,439,800	-1.0%
SRF	-16.9%	951,500	1.4%
ADANIENT	-8.0%	21,128,000	5.0%
PNB	-6.8%	129,041,000	-2.9%
JETAIRWAYS	-6.7%	6,124,800	-3.4%
EXIDEIND	-6.4%	7,992,000	0.3%
DABUR	-5.6%	17,695,000	0.4%
COLPAL	-5.2%	2,049,600	0.3%
PTC	-4.9%	20,488,000	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
LUPIN	13,275,336	112,472	826
RELIANCE	7,912,437	95,321	1,218
ADANIENT	35,491,149	67,271	200
SBIN	20,498,279	62,893	309
ASHOKLEY	50,058,805	62,066	126
MARUTI	638,498	59,340	9,207
ICICIBANK	17,916,047	56,380	319
HDFCBANK	2,486,345	53,271	2,136
TATASTEEL	9,008,431	52,149	578

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	10,000	CE	22.8	9,179	356,250
BHEL	80	CE	0.8	74	4,920,000
BAJAJ-AUTO	2,800	CE	26.4	2,672	473,500
MARUTI	9,500	CE	75.6	9,179	273,150
BHEL	90	CE	0.2	74	3,682,500
BAJAJ-AUTO	2,900	CE	12.9	2,672	362,750
MARUTI	9,600	CE	57.0	9,179	222,750
BAJAJ-AUTO	3,000	CE	7.5	2,672	325,750
ADANI PORTS	400	CE	4.4	377	1,075,000
TCS	2,000	CE	24.8	1,972	957,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	290	PE	2.3	318	12,028,500
RELIANCE	1,100	PE	3.5	1,220	3,478,000
BPCL	380	PE	11.5	389	523,800
ACC	1,400	PE	6.9	1,541	107,600
BHEL	75	PE	3.6	74	2,265,000
BPCL	370	PE	7.9	389	437,400
AXISBANK	500	PE	1.2	599	2,164,800
ACC	1,340	PE	3.9	1,541	80,800
RELIANCE	1,120	PE	4.5	1,220	2,180,000
HCLTECH	940	PE	7.8	967	414,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
STAR	480	CE	108,800	700%	5.0
KTKBANK	127	CE	139,500	520%	3.0
LUPIN	860	CE	392,000	315%	14.7
GRANULES	115	CE	390,000	189%	1.3
VOLTAS	610	CE	166,000	181%	17.4
LUPIN	840	CE	238,000	181%	21.6
LUPIN	880	CE	421,400	180%	9.9
BPCL	390	CE	178,200	175%	14.7
STAR	440	CE	382,400	175%	13.3
STAR	460	CE	280,800	172%	8.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	82	PE	114,000	1800%	2.9
SREINFRA	47	PE	112,000	1500%	1.7
RCOM	20	PE	700,000	525%	2.8
STAR	400	PE	235,200	465%	14.0
LUPIN	760	PE	413,000	457%	6.7
RELIANCE	1,220	PE	244,000	455%	27.5
CIPLA	610	PE	110,000	424%	11.8
LUPIN	740	PE	303,800	405%	4.2
CIPLA	580	PE	110,000	378%	5.6
BPCL	380	PE	523,800	348%	11.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	8,280	38.8
RELIANCE	1,220	CE	8,130	27.6
ASHOKLEY	130	CE	7,513	3.0
LUPIN	900	CE	7,122	7.0
RELIANCE	1,240	CE	6,996	19.2
MARUTI	9,500	CE	6,503	75.6
TATASTEEL	600	CE	5,707	12.0
RELIANCE	1,260	CE	5,435	12.9
STAR	420	CE	4,269	20.9
TATAMOTORS	260	CE	4,157	7.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
LUPIN	800	PE	5,484	17.8
RELIANCE	1,180	PE	5,043	13.5
RELIANCE	1,160	PE	4,567	9.1
MARUTI	9,000	PE	4,367	105.3
RELIANCE	1,200	PE	4,132	19.5
ICICIBANK	300	PE	3,903	3.6
LUPIN	840	PE	3,730	35.7
LUPIN	820	PE	3,502	26.2
RELIANCE	1,140	PE	3,311	6.3
ICICIBANK	310	PE	2,924	6.2

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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