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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	11,064	18,416,250	9,321,150	31.95	1.12	11170
PREVIOUS	10,874	18,617,400	8,748,500	19.25	1.02	
% CHANGE	1.74%	-1.08%	6.55%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained significantly in the second half.
- Nifty added 176 points to close at 11032.
- OI concentration is seen at 11500CE and 11000PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.12 compared to 1.02 in the previous trading session.
- Nifty to trade with a resistance of 11170.

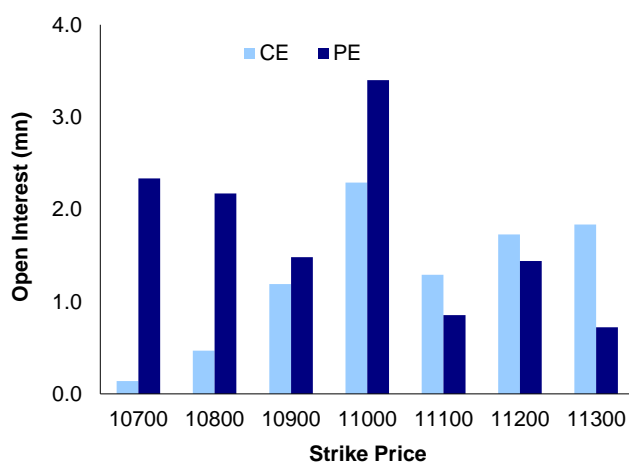
NIFTY LEVELS

10650 10743 10812 10980 11073 11195

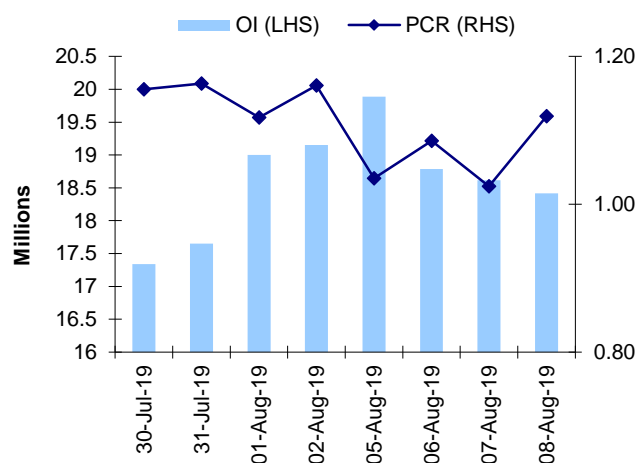
Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide open interest is seen at 300,251Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	18.3%	7,176,000	-1.2%
JUSTDIAL	12.5%	2,339,400	-3.0%
RAMCOCEM	11.8%	1,179,200	-0.5%
RBLBANK	10.9%	13,353,600	1.0%
BALKRISIND	10.7%	2,280,800	2.4%
BSOFT	10.2%	3,136,500	-6.7%
HCLTECH	9.3%	9,579,500	6.4%
HEXAWARE	8.6%	2,376,000	3.1%
BERGEPAIN	8.2%	2,809,400	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CIPLA	-15.1%	10,672,000	-2.9%
MFSL	-13.4%	3,012,000	1.3%
ARVIND	-13.0%	7,428,000	-2.4%
MANAPPURAM	-9.9%	12,174,000	3.7%
BHEL	-9.2%	42,840,000	1.5%
IBULHSGFIN	-8.8%	17,132,800	-0.2%
VOLTAS	-8.2%	4,676,000	-1.4%
HEROMOTOCO	-7.3%	2,391,600	3.3%
PETRONET	-7.2%	15,801,000	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	14,262,936	160,438	1,152
AXISBANK	17,563,795	114,353	660
HDFCBANK	4,927,900	109,054	2,233
YESBANK	122,325,009	107,715	89
SBIN	32,929,233	95,599	294
TATASTEEL	22,826,394	83,993	367
ICICIBANK	19,046,657	77,927	414
HDFC	3,525,820	76,428	2,182
AUROPHARMA	12,392,486	72,959	598

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	0.6	125	7,143,000
TATAMOTORS	140	CE	1.4	125	6,000,000
BHEL	70	CE	0.3	58	3,157,500
TATAMOTORS	160	CE	0.4	125	5,001,000
IDEA	8	CE	0.1	6	33,208,000
YESBANK	100	CE	3.9	90	9,625,000
BANKBARODA	110	CE	1.6	101	4,180,500
BANKBARODA	120	CE	0.6	101	4,171,500
SBIN	320	CE	2.2	296	6,795,000
WIPRO	280	CE	1.3	267	1,724,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	1,500	PE	11.9	1,574	410,400
BHEL	55	PE	2.0	58	2,422,500
TATAMOTORS	120	PE	3.9	125	3,267,000
IDEA	6	PE	0.6	6	21,336,000
YESBANK	80	PE	3.1	90	5,636,400
ZEEL	300	PE	6.4	333	806,000
HINDALCO	180	PE	6.2	180	1,438,500
BHARTIARTL	320	PE	1.8	373	1,336,422
TATAMOTORS	110	PE	1.8	125	2,607,000
HINDALCO	170	PE	3.0	180	1,396,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	360	CE	219,627	3350%	19.2
TATASTEEL	370	CE	481,694	2289%	13.9
JINDALSTEL	95	CE	198,400	1450%	10.2
CUMMINSIND	700	CE	222,600	1414%	2.3
SBIN	285	CE	105,000	1067%	15.0
CIPLA	525	CE	362,000	828%	4.8
MOTHERSUMI	95	CE	171,600	643%	6.9
SAIL	37	CE	324,000	440%	3.0
SAIL	38	CE	300,000	400%	2.3
PNB	62	CE	217,000	288%	5.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	590	PE	115,000	2775%	13.7
HCLTECH	1,060	PE	107,800	1085%	14.2
UNIONBANK	50	PE	189,000	800%	0.4
JINDALSTEL	80	PE	323,200	432%	1.5
AUROPHARMA	580	PE	303,000	359%	10.2
NBCC	30	PE	144,500	325%	0.3
AUROPHARMA	570	PE	108,000	272%	7.4
LICHSGFIN	470	PE	226,600	255%	11.5
JSWSTEEL	215	PE	184,000	254%	5.8
TATASTEEL	330	PE	166,577	234%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,160	CE	11,680	35.9
RELIANCE	1,140	CE	10,908	46.4
RELIANCE	1,200	CE	9,965	19.5
RELIANCE	1,180	CE	9,563	26.9
RELIANCE	1,120	CE	7,707	59.5
HDFCBANK	2,240	CE	6,131	43.2
SBIN	300	CE	6,085	7.3
MARUTI	6,000	CE	5,830	85.8
TATASTEEL	400	CE	5,106	4.4
TATASTEEL	380	CE	4,439	9.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	7,521	16.5
RELIANCE	1,120	PE	5,073	22.5
RELIANCE	1,080	PE	4,702	12.1
RELIANCE	1,060	PE	4,637	8.8
IBULHSGFIN	400	PE	4,496	22.6
TATASTEEL	360	PE	4,292	10.2
SBIN	290	PE	3,975	6.5
TATASTEEL	350	PE	3,678	7.0
SBIN	280	PE	3,544	3.5
TATASTEEL	370	PE	3,228	14.6

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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