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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	11,202	15,516,450	5,696,600	26.15	1.32	10500
PREVIOUS	11,076	14,591,400	4,950,100	41.05	1.30	
% CHANGE	1.14%	6.34%	15.08%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the trading session
- Nifty added 132 points to close at 11168.
- OI concentration is seen at 11200CE and 11000PE.
- Addition witnessed in 11100PE and Reduction in 11000CE.
- PCR OI stands at 1.32 compared to 1.30 in the previous trading session.
- Nifty to trade with a support of 10500.

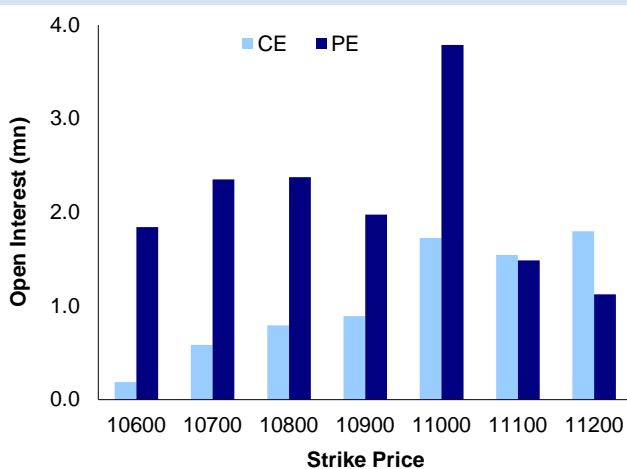
NIFTY LEVELS

10618 10704 10832 10940 11150 11275

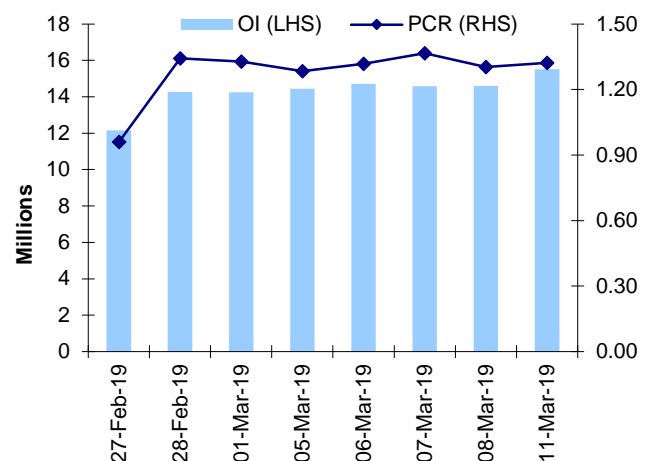
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 325,165Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	20.2%	1,436,400	2.5%
BHEL	17.8%	30,735,000	4.4%
RAMCOCEM	16.2%	919,200	1.5%
GODFRYPHLP	15.3%	564,900	9.2%
INDIANB	12.9%	4,090,000	3.6%
DCBBANK	11.7%	4,068,000	2.2%
UJJIVAN	11.4%	3,310,400	6.2%
BAJAJ-AUTO	11.0%	3,047,500	1.5%
HEXAWARE	9.9%	3,210,000	-2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COALINDIA	-12.0%	18,843,000	3.6%
GAIL	-11.8%	8,315,706	0.6%
RECLTD	-10.9%	24,438,000	-6.1%
JETAIRWAYS	-10.3%	6,391,000	1.7%
NATIONALUM	-8.5%	29,264,000	-4.1%
MRPL	-7.7%	4,921,000	5.1%
KSCL	-7.7%	1,341,000	2.6%
TATACHEM	-7.3%	5,061,000	1.8%
IGL	-6.9%	2,686,750	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,718,840	125,565	1,304
AXISBANK	9,421,608	69,568	735
SBIN	22,931,245	65,872	287
TCS	3,111,689	62,766	2,015
HDFC	3,170,249	60,087	1,898
MARUTI	720,905	51,005	7,082
BHARTIARTL	15,374,558	50,076	334
YESBANK	21,189,817	49,987	236
HDFCBANK	2,306,027	49,162	2,128

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.6	260	5,481,600
TATAMOTORS	200	CE	1.9	183	6,294,000
COALINDIA	250	CE	1.7	236	1,533,400
BHEL	75	CE	0.8	71	2,235,000
BPCL	400	CE	6.4	385	487,800
BAJAJ-AUTO	3,000	CE	67.1	2,994	210,750
BANKBARODA	120	CE	2.7	117	3,928,000
KOTAKBANK	1,300	CE	10.0	1,256	940,800
ZEEL	500	CE	6.2	456	1,170,000
LT	1,360	CE	21.8	1,350	429,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	5.9	1,350	1,291,875
BPCL	360	PE	4.3	385	1,096,200
LT	1,320	PE	14.4	1,350	724,500
BPCL	340	PE	1.8	385	568,800
ICICIBANK	350	PE	1.4	377	4,686,000
BPCL	320	PE	0.7	385	361,800
ITC	260	PE	0.2	295	2,810,400
ACC	1,500	PE	10.6	1,610	107,600
HEROMOTOCO	2,600	PE	12.0	2,823	100,200
BPCL	380	PE	10.1	385	320,400

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	300	CE	559,000	42900%	0.3
NTPC	170	CE	216,000	1700%	0.3
RELINFRA	250	CE	110,500	1114%	0.4
INDIACEM	112	CE	153,000	750%	1.4
INFIBEAM	55	CE	328,000	382%	1.4
KTKBANK	140	CE	220,900	370%	0.5
IDFCFIRSTB	35	CE	108,000	350%	15.2
INDIACEM	115	CE	135,000	329%	1.0
FEDERALBNK	105	CE	196,000	300%	0.2
INDIACEM	107	CE	166,500	270%	2.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	320	PE	778,600	1427%	5.4
KTKBANK	140	PE	183,300	1200%	13.3
BHARTIARTL	330	PE	221,000	1082%	8.9
INDIACEM	110	PE	112,500	733%	7.7
INFIBEAM	45	PE	152,000	660%	5.0
BPCL	380	PE	320,400	585%	10.1
PETRONET	240	PE	147,000	513%	5.9
AMBUJACEM	230	PE	102,500	486%	4.3
NTPC	155	PE	176,000	450%	6.0
VOLTAS	600	PE	165,000	400%	7.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	10,865	32.5
RELIANCE	1,320	CE	8,379	22.6
RELIANCE	1,340	CE	6,560	15.3
RELIANCE	1,280	CE	4,951	43.6
SBIN	300	CE	4,940	2.4
SBIN	290	CE	4,565	5.6
AXISBANK	760	CE	4,480	8.4
MARUTI	7,200	CE	4,477	109.3
AXISBANK	740	CE	4,154	16.0
YESBANK	240	CE	3,702	9.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	5,671	11.7
RELIANCE	1,280	PE	4,839	17.4
RELIANCE	1,240	PE	4,188	7.9
RELIANCE	1,200	PE	3,224	3.5
RELIANCE	1,220	PE	2,816	5.3
AXISBANK	720	PE	2,647	10.8
MARUTI	7,000	PE	2,459	97.1
TATASTEEL	510	PE	2,386	8.8
AXISBANK	700	PE	2,308	5.8
TCS	2,000	PE	1,998	30.5

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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