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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	11,488	29,561,625	4,422,950	18.45	1.47	10318
PREVIOUS	11,411	28,740,075	4,858,700	25.9	1.36	
% CHANGE	0.68%	2.86%	-8.97%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained in the second half of the trading session.
- Nifty added 85 points to close at 11470.
- OI concentration is seen at 11500CE and 11000PE.
- Activity witnessed in 11400 strike.
- PCR OI stands at 1.47 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 11120.

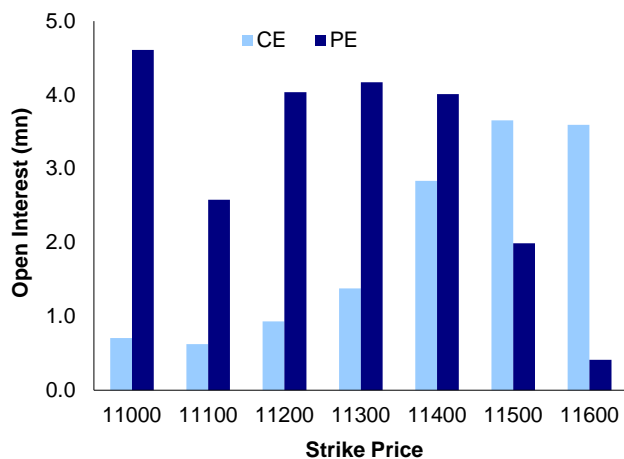
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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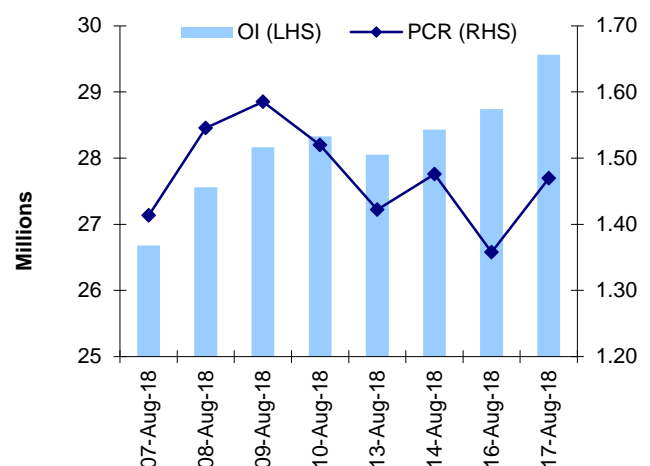
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is seen at 407,919Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OFSS	11.7%	121,800	0.4%
NBCC	9.9%	21,924,000	-1.3%
APOLLOHOSP	9.9%	1,534,000	4.3%
REPCOHOME	9.8%	653,400	-2.8%
TATACHEM	9.6%	3,529,500	1.8%
IGL	8.4%	5,731,000	-0.3%
INDIANB	6.2%	5,088,000	1.3%
GRANULES	5.9%	13,005,000	4.3%
TORNTPHARM	5.5%	497,500	3.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-10.2%	1,647,800	1.4%
NMDC	-6.0%	25,254,000	3.0%
JETAIRWAYS	-5.7%	4,839,600	0.2%
SAIL	-5.2%	73,260,000	1.9%
JISLJLEQS	-5.1%	43,875,000	-0.2%
PCJEWELLER	-5.1%	8,509,500	1.0%
RAMCOCEM	-4.9%	866,400	3.3%
CADILAH	-4.8%	14,609,600	5.0%
MOTHERSUMI	-4.6%	13,112,000	3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	14,161,255	88,726	624
AXISBANK	13,411,536	84,034	627
ICICIBANK	24,090,696	81,842	340
ITC	25,413,745	79,589	314
SBIN	21,931,134	65,466	302
YESBANK	16,094,026	62,694	393
TATASTEEL	8,743,214	50,821	580
RELIANCE	3,830,992	46,312	1,204
HDFC	2,387,431	45,171	1,886

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.5	74	5,677,500
BAJAJ-AUTO	2,800	CE	13.2	2,663	497,750
MARUTI	9,500	CE	48.9	9,161	332,925
MARUTI	10,000	CE	13.0	9,161	330,525
BPCL	400	CE	3.7	379	889,200
BHEL	75	CE	1.6	74	3,705,000
BHEL	90	CE	0.1	74	3,480,000
SBIN	320	CE	2.3	303	7,965,000
ADANIPTS	400	CE	2.4	376	887,500
MARUTI	9,400	CE	66.8	9,161	214,725

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	290	PE	3.0	303	8,259,000
RELIANCE	1,100	PE	1.9	1,207	3,003,000
BHEL	75	PE	2.4	74	2,272,500
BHEL	70	PE	0.6	74	2,250,000
YESBANK	380	PE	5.0	394	2,332,750
ACC	1,400	PE	2.6	1,593	91,600
ICICIBANK	300	PE	0.7	339	5,827,250
ICICIBANK	330	PE	4.4	339	5,819,000
TATAMOTORS	250	PE	2.8	258	3,678,000
BHEL	72	PE	1.2	74	1,575,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SREINFRA	52	CE	322,000	1050%	1.5
GMRINFRA	25	CE	6,525,000	196%	0.1
GLENMARK	610	CE	218,000	183%	12.2
FEDERALBNK	87	CE	1,138,500	120%	2.0
HDFC	1,900	CE	304,500	112%	23.2
IBULHSGFIN	1,300	CE	332,000	106%	20.3
AXISBANK	670	CE	673,200	103%	3.9
HAVELLS	690	CE	148,000	103%	12.0
APOLLOHOSP	1,200	CE	111,000	98%	34.3
NBCC	77	CE	402,000	97%	1.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	315	PE	213,600	1383%	5.8
DHFL	680	PE	156,000	940%	22.8
ICICIBANK	360	PE	217,250	558%	22.9
AUROPHARMA	640	PE	130,000	306%	8.5
YESBANK	390	PE	962,500	262%	8.3
LUPIN	860	PE	182,700	193%	11.0
PNB	82	PE	1,518,000	179%	2.2
YESBANK	380	PE	2,332,750	158%	5.0
AUROPHARMA	630	PE	132,000	154%	5.7
IDFCBANK	47	PE	242,000	120%	1.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	640	CE	8,006	8.7
TATASTEEL	600	CE	7,079	7.7
YESBANK	400	CE	6,364	6.9
TATAMOTORS	260	CE	6,024	5.4
RELIANCE	1,220	CE	5,995	16.3
SBIN	300	CE	5,453	8.9
ITC	320	CE	5,405	2.7
TATASTEEL	580	CE	5,256	15.5
RELIANCE	1,240	CE	5,145	10.3
ITC	310	CE	4,702	7.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	4,584	18.2
TATASTEEL	560	PE	4,247	6.4
RELIANCE	1,180	PE	4,077	10.7
ICICIBANK	330	PE	3,989	4.4
SUNPHARMA	600	PE	3,697	5.8
TATASTEEL	580	PE	3,511	13.4
YESBANK	380	PE	3,467	5.0
SUNPHARMA	620	PE	3,342	12.9
AXISBANK	620	PE	3,168	12.2
SBIN	290	PE	2,913	3.0

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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