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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	11,579	30,010,500	3,461,500	27.95	1.57	10318
PREVIOUS	11,488	29,561,625	4,422,950	18.45	1.47	
% CHANGE	0.79%	1.52%	-21.74%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11500 and continued to rise through the trading session.
- Nifty added 81 points to close at 11551.
- OI concentration is seen at 11600CE and 11400PE.
- Addition witnessed in 11500PE and Reduction in 11400CE.
- PCR OI stands at 1.57 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 11120.

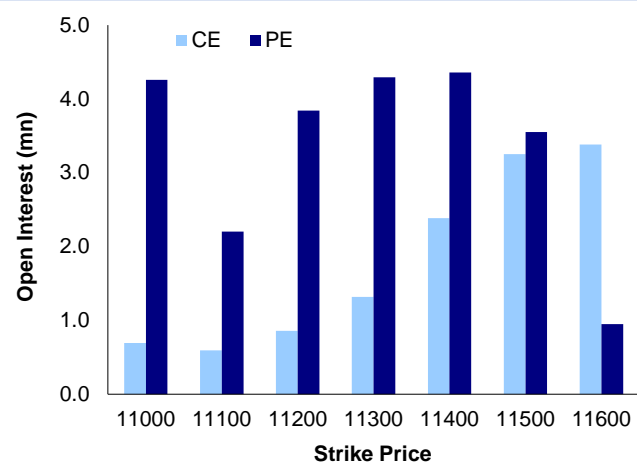
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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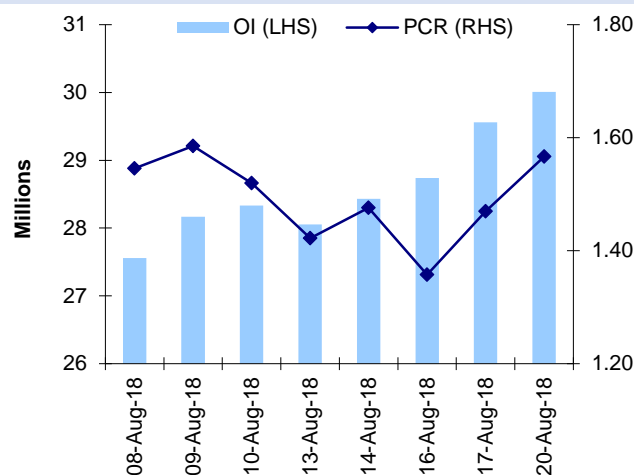
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 425,175Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIVISLAB	21.4%	3,115,200	6.1%
AMARAJABAT	17.5%	1,344,700	4.0%
RAMCOCEM	15.8%	1,003,200	-0.1%
FEDERALBNK	15.0%	61,022,500	-5.5%
JUSTDIAL	11.6%	3,087,000	2.0%
TVSMOTOR	10.7%	8,842,000	4.1%
ICICIPRULI	10.0%	4,430,400	-0.4%
RBLBANK	9.7%	5,499,600	3.1%
KPIT	8.7%	8,347,500	-2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	-9.8%	17,228,000	4.7%
SUNTV	-7.8%	7,198,000	0.5%
KSCL	-6.0%	1,222,500	0.5%
SUNPHARMA	-5.8%	38,386,700	0.5%
STAR	-5.5%	5,223,200	0.5%
NIITTECH	-5.5%	1,035,750	-1.2%
ALBK	-5.4%	17,006,000	1.5%
DCBBANK	-5.1%	3,991,500	5.1%
DABUR	-5.0%	15,510,000	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
LT	11,227,838	147,191	1,324
RELIANCE	7,607,036	93,379	1,235
TATASTEEL	11,662,318	69,274	599
TATAMOTORS	25,576,718	68,451	270
SBIN	20,240,462	61,944	308
YESBANK	15,247,130	60,795	394
ITC	19,218,118	60,233	313
SUNPHARMA	9,494,515	59,430	626
FEDERALBNK	65,143,396	53,304	82

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.6	75	6,045,000
MARUTI	9,500	CE	36.6	9,111	353,475
BAJAJ-AUTO	2,800	CE	27.7	2,742	437,500
MARUTI	10,000	CE	10.9	9,111	311,025
BPCL	400	CE	3.1	378	952,200
BHEL	75	CE	2.0	75	3,510,000
BHEL	90	CE	0.1	75	3,397,500
ADANIPTS	400	CE	2.5	380	957,500
MARUTI	9,400	CE	51.2	9,111	225,975
HCLTECH	1,000	CE	8.8	992	818,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	290	PE	1.7	309	8,385,000
BHEL	75	PE	1.7	75	2,377,500
RELIANCE	1,100	PE	1.3	1,235	2,918,000
BHEL	70	PE	0.4	75	2,355,000
YESBANK	380	PE	4.2	395	2,885,750
ACC	1,400	PE	2.2	1,604	89,200
ICICIBANK	330	PE	4.1	338	5,984,000
BHEL	72	PE	0.8	75	1,672,500
TATAMOTORS	250	PE	0.9	270	3,727,500
HERMOTOCO	3,200	PE	18.0	3,318	73,600

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	920	CE	102,200	1117%	14.3
FEDERALBNK	82	CE	1,380,500	796%	2.2
FEDERALBNK	85	CE	2,282,500	616%	1.3
L&TFH	215	CE	117,000	550%	0.6
L&TFH	205	CE	490,500	319%	1.2
HCC	17	CE	3,150,000	317%	0.3
INFY	1,420	CE	675,000	315%	12.0
FEDERALBNK	80	CE	704,000	288%	3.7
INFY	1,400	CE	887,400	224%	18.7
HCC	20	CE	1,008,000	167%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	215	PE	395,000	7800%	5.7
YESBANK	410	PE	124,250	3450%	18.6
FEDERALBNK	72	PE	154,000	833%	0.4
L&TFH	190	PE	378,000	740%	7.2
HCC	15	PE	378,000	600%	0.8
CADILAHC	370	PE	124,800	457%	7.7
UNIONBANK	87	PE	258,000	231%	1.8
DISHTV	70	PE	416,000	225%	1.2
SREINFRA	42	PE	133,000	217%	1.1
LT	1,320	PE	132,750	216%	24.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	600	CE	12,877	13.2
RELIANCE	1,240	CE	11,793	16.9
TATAMOTORS	270	CE	10,441	6.1
LT	1,340	CE	10,137	19.9
LT	1,300	CE	10,038	39.1
LT	1,320	CE	9,499	28.2
RELIANCE	1,220	CE	9,004	27.5
TATAMOTORS	280	CE	8,792	2.7
INFY	1,400	CE	7,438	18.7
RELIANCE	1,260	CE	6,928	9.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	7,431	7.1
TATAMOTORS	260	PE	6,853	2.3
TATASTEEL	580	PE	6,029	5.8
INFY	1,380	PE	5,548	18.0
RELIANCE	1,220	PE	5,018	12.7
TATAMOTORS	250	PE	4,679	0.9
RELIANCE	1,180	PE	4,153	4.1
INFY	1,360	PE	4,094	11.2
TATASTEEL	560	PE	3,787	2.8
INFY	1,400	PE	3,589	27.9

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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