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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	11,587	30,169,950	3,453,300	16.55	1.55	10318
PREVIOUS	11,579	30,010,500	3,461,500	27.95	1.57	
% CHANGE	0.07%	0.53%	-0.24%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range throughout the day.
- Nifty 19 points to close at 11570.
- OI concentration is seen at 11600CE and 11400PE.
- Addition witnessed in 11500PE and Reduction in 11400CE.
- PCR OI stands at 1.55 compared to 1.57 in the previous trading session.
- Nifty to trade with a support of 11120.

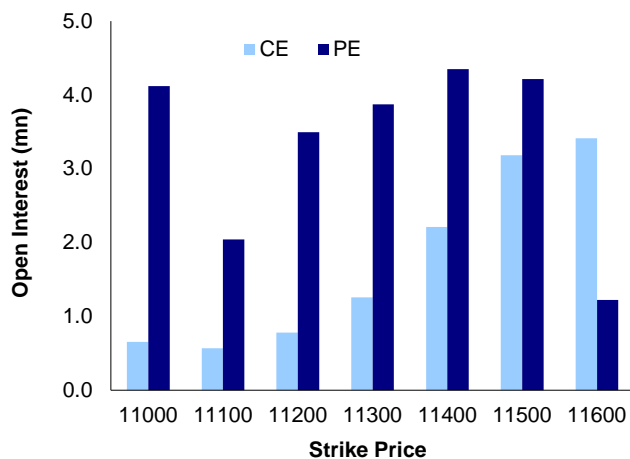
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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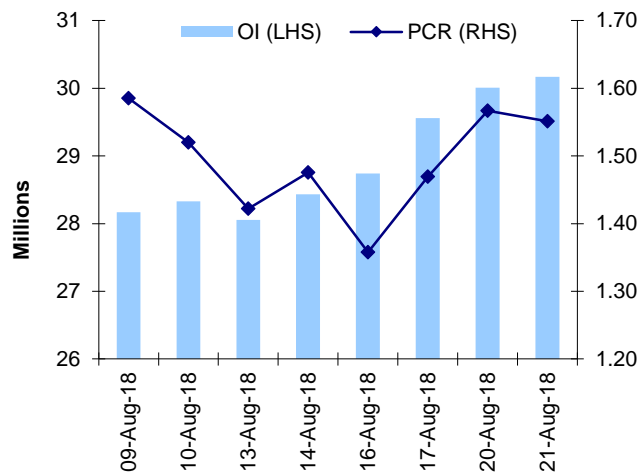
Stocks

- **Sector:-** Cement stocks traded positive.
- Market wide open interest is seen at 432,173Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	18.7%	1,229,250	4.6%
BPCL	14.2%	9,741,600	-1.9%
RAMCOCEM	12.5%	1,128,800	-0.1%
FEDERALBNK	11.9%	68,299,000	0.4%
MGL	9.3%	1,315,200	-2.2%
AJANTPHARM	6.8%	856,500	2.2%
COALINDIA	6.6%	19,936,400	2.6%
JETAIRWAYS	6.6%	5,240,400	-3.0%
SIEMENS	6.6%	1,315,500	0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-13.1%	909,300	6.1%
CANFINHOME	-12.6%	4,053,750	4.1%
HCC	-12.5%	31,752,000	1.3%
GSFC	-10.2%	12,181,500	0.8%
PVR	-8.8%	1,176,400	-1.9%
TORNTPOWER	-8.5%	2,298,000	6.7%
HCLTECH	-8.2%	8,635,200	1.7%
TATASTEEL	-7.9%	40,090,946	-2.9%
JUSTDIAL	-7.9%	2,843,400	-2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	15,522,297	96,976	636
RELIANCE	7,279,641	90,579	1,247
TATASTEEL	10,873,707	64,041	582
TECHM	7,918,861	56,181	709
ICICIBANK	16,009,673	54,062	339
TATAMOTORS	19,505,584	53,002	269
HCLTECH	4,919,599	49,391	1,005
SUNPHARMA	7,752,348	48,975	635
ADANIANT	22,079,310	47,978	213

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.6	76	6,697,500
MARUTI	9,500	CE	34.2	9,128	353,250
MARUTI	10,000	CE	9.7	9,128	294,750
BAJAJ-AUTO	2,800	CE	21.7	2,734	370,500
BPCL	400	CE	1.9	371	1,045,800
BHEL	75	CE	2.2	76	3,292,500
BHEL	90	CE	0.1	76	3,262,500
ADANIPTS	400	CE	2.3	379	927,500
HCLTECH	1,000	CE	14.3	1,004	811,300
MARUTI	9,400	CE	47.9	9,128	224,850

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	1.6	76	4,567,500
SBIN	290	PE	1.5	308	8,190,000
BHEL	70	PE	0.4	76	2,242,500
RELIANCE	1,100	PE	1.0	1,247	2,619,000
YESBANK	380	PE	4.3	392	2,814,000
HEROMOTOCO	3,200	PE	16.4	3,319	79,000
ICICIBANK	330	PE	3.4	338	5,956,500
BHEL	72	PE	0.7	76	1,732,500
ICICIBANK	300	PE	0.5	338	5,643,000
RELIANCE	1,200	PE	4.6	1,247	1,954,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CESC	1,040	CE	125,950	1045%	13.5
BPCL	370	CE	183,600	827%	8.8
CESC	1,100	CE	106,700	676%	4.1
FEDERALBNK	77	CE	104,500	375%	4.8
ADANIENT	225	CE	636,000	368%	4.4
INFIBEAM	230	CE	124,000	343%	1.0
MINDTREE	1,080	CE	206,400	237%	12.5
CAPF	660	CE	148,800	226%	7.2
WIPRO	295	CE	230,400	220%	2.6
AXISBANK	680	CE	1,232,400	158%	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DISHTV	72	PE	368,000	2200.0%	1.5
ADANIENT	205	PE	164,000	1950.0%	4.7
ADANIENT	215	PE	156,000	1850.0%	8.7
DABUR	460	PE	180,000	928.6%	6.2
ADANIENT	210	PE	232,000	866.7%	6.4
TECHM	700	PE	177,600	492.0%	10.9
AMBUJACEM	235	PE	145,000	480.0%	3.0
AXISBANK	640	PE	310,800	370.9%	15.6
ADANIENT	200	PE	372,000	322.7%	3.1
KTKBANK	125	PE	166,500	311.1%	2.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	11,266	12.1
TATAMOTORS	280	CE	10,311	2.3
RELIANCE	1,240	CE	10,012	20.9
TATASTEEL	600	CE	9,714	6.9
TATAMOTORS	270	CE	7,801	5.2
SUNPHARMA	640	CE	7,704	10.4
AXISBANK	640	CE	7,314	13.9
RELIANCE	1,280	CE	6,284	6.4
TATASTEEL	620	CE	5,455	2.8
TATAMOTORS	290	CE	5,073	1.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	270	PE	6,826	6.0
RELIANCE	1,220	PE	6,643	7.9
RELIANCE	1,240	PE	6,520	14.5
TATAMOTORS	260	PE	6,089	2.4
TATASTEEL	580	PE	5,954	11.0
RELIANCE	1,200	PE	5,937	4.6
ICICIBANK	330	PE	3,703	3.4
SUNPHARMA	620	PE	3,337	6.1
TATASTEEL	560	PE	3,252	4.7
AXISBANK	620	PE	3,132	7.5

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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