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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	11,842	18,476,850	5,233,950	53.5	1.19	11500
PREVIOUS	11,909	18,382,050	8,284,450	67.85	1.16	
% CHANGE	-0.57%	0.52%	-36.82%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a negative bias through the trading session.
- Nifty lost 52 points to close the June series at 11788.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12000CE and 11500PE.
- PCR OI stands at 1.19 compared to 1.16 in the previous trading session.
- Nifty to trade with a support of 11500.

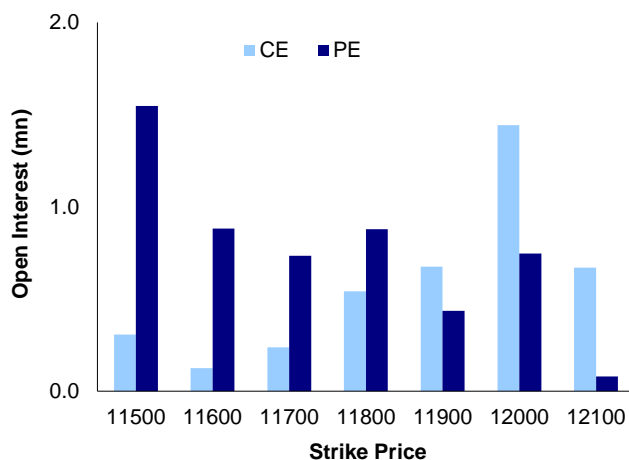
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

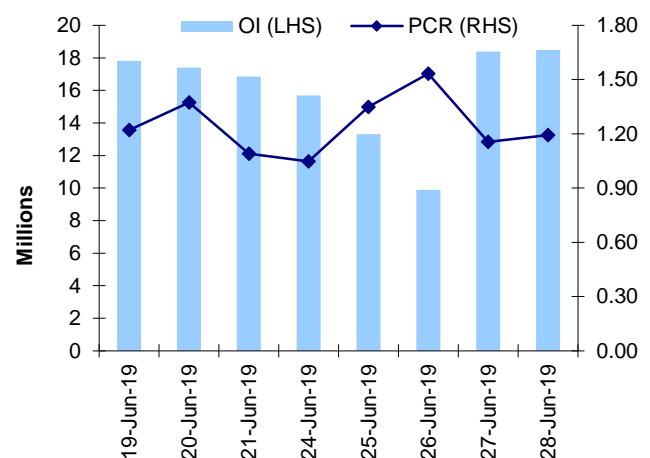
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 267,624Cr. 0020

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	34.3%	23,904,000	-11.6%
RELCAPITAL	23.7%	11,433,000	-6.6%
CANBK	18.2%	11,418,000	2.1%
JUSTDIAL	17.7%	2,368,800	-2.2%
STAR	17.2%	2,443,200	-2.8%
IDBI	16.5%	24,768,000	-1.0%
RELINFRA	15.8%	13,652,000	-6.6%
HAVELLS	12.4%	5,814,000	-1.0%
ARVIND	12.3%	6,366,000	-4.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFIN	-21.3%	1,155,500	-2.6%
TORNTPOWER	-8.3%	3,636,000	-1.7%
ICICIPRULI	-5.4%	3,955,500	4.1%
BERGEPAIN	-4.6%	2,646,600	0.4%
CESC	-3.5%	1,174,400	0.2%
DISHTV	-3.4%	85,008,000	-4.8%
HINDZINC	-3.4%	7,363,200	-0.2%
OFSS	-3.3%	270,900	-0.3%
ACC	-2.8%	2,203,200	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,659,721	109,276	1,253
PFC	66,228,576	89,532	134
SBIN	22,708,464	82,305	361
HDFCBANK	3,189,211	78,182	2,444
YESBANK	68,854,685	75,454	109
AXISBANK	9,174,348	73,831	809
HDFC	2,859,385	62,681	2,192
ICICIBANK	13,459,208	58,849	437
TCS	2,372,928	53,028	2,227

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.9	73	2,400,000
BHEL	75	CE	2.3	73	2,167,500
YESBANK	130	CE	2.3	109	5,277,800
MARUTI	7,000	CE	55.7	6,568	130,800
YESBANK	120	CE	4.5	109	4,529,800
BANKBARODA	130	CE	2.8	122	2,506,500
TATASTEEL	520	CE	7.9	495	1,190,442
LUPIN	800	CE	11.1	757	234,500
BANKBARODA	125	CE	4.4	122	2,322,000
RELIANCE	1,300	CE	20.9	1,263	1,421,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	5.2	109	4,633,200
MARUTI	6,000	PE	47.1	6,568	109,950
AXISBANK	790	PE	14.9	811	1,426,800
SBIN	350	PE	5.1	363	2,271,000
BANKBARODA	120	PE	4.2	122	1,971,000
YESBANK	90	PE	2.6	109	2,844,600
SBIN	360	PE	8.9	363	1,797,000
SBIN	340	PE	2.8	363	1,665,000
ZEEL	300	PE	9.2	336	491,400
POWERGRID	190	PE	0.9	208	696,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	200	CE	2,308,000	28750%	0.2
DHFL	160	CE	484,000	12000%	0.3
CIPLA	590	CE	105,000	5150%	2.9
UNIONBANK	95	CE	217,000	3000%	0.9
IDBI	37	CE	348,000	2800%	1.3
PFC	160	CE	161,200	2500%	0.3
SBIN	405	CE	114,000	1800%	0.9
POWERGRID	230	CE	608,000	1589%	0.6
IDBI	40	CE	636,000	1225%	0.6
CADILAHC	255	CE	166,400	845%	3.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	10	PE	1,848,000	11450%	0.4
CANBK	290	PE	204,000	3300%	14.1
L&TFH	97	PE	328,500	2333%	0.9
CANBK	265	PE	222,000	1288%	4.4
DHFL	20	PE	532,000	1109%	0.7
HAVELLS	780	PE	120,000	1100%	23.2
IDBI	35	PE	276,000	1050%	1.9
RELIANCE	1,160	PE	223,000	870%	5.8
NCC	80	PE	224,000	600%	0.6
UNIONBANK	85	PE	259,000	429%	6.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	5,586	20.9
YESBANK	120	CE	3,862	4.5
SBIN	370	CE	3,809	7.2
RELIANCE	1,280	CE	3,743	28.2
RELIANCE	1,320	CE	3,501	15.1
YESBANK	130	CE	3,435	2.3
YESBANK	110	CE	3,290	8.4
SBIN	380	CE	3,138	4.2
RELIANCE	1,340	CE	3,018	10.6
TATASTEEL	500	CE	2,976	14.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	4,668	5.2
RELIANCE	1,260	PE	3,532	33.7
YESBANK	110	PE	3,342	9.2
TCS	2,200	PE	2,992	41.7
RELIANCE	1,240	PE	2,979	25.1
SBIN	360	PE	2,960	8.9
SBIN	350	PE	2,583	5.1
RELIANCE	1,200	PE	2,535	12.5
IBULHSGFIN	600	PE	2,438	39.5
RELIANCE	1,220	PE	2,418	17.6

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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