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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	11,567	27,699,225	7,780,400	31.15	1.14	11307
PREVIOUS	11,518	26,843,850	8,382,200	42.25	1.09	
% CHANGE	0.42%	3.19%	-7.18%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 59 points to close at 11536.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11700CE and in 11400PE.
- PCR OI stands at 1.14 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 11307.

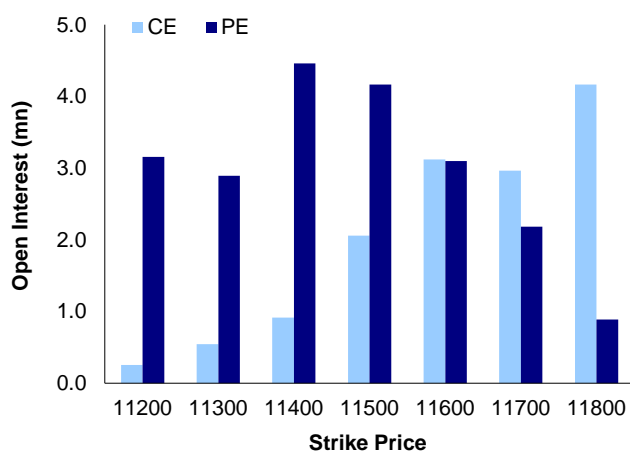
NIFTY LEVELS

11307	11463	11528	11658	11720	11854
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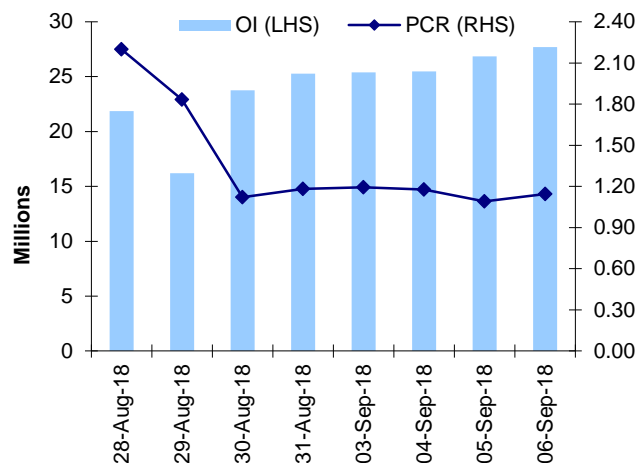
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 377,712Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	21.3%	821,800	3.9%
SRTRANSFIN	15.5%	5,791,200	-4.9%
GODFRYPHLP	13.3%	592,200	7.6%
SUNTV	10.6%	8,228,000	-3.1%
GODREJCP	10.5%	2,423,200	-2.4%
TORNTPHARM	10.4%	814,500	5.3%
CHOLAFIN	9.8%	907,000	-2.8%
GRANULES	9.7%	15,420,000	7.5%
MANAPPURAM	9.0%	16,518,000	-2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	-35.3%	6,212,000	-22.4%
RAMCOCEM	-12.2%	1,022,400	2.3%
INDIANB	-7.9%	4,946,000	2.1%
HEXAWARE	-7.5%	5,149,500	0.8%
HCC	-5.9%	32,994,000	2.1%
BATAINDIA	-5.5%	1,468,500	-0.7%
COLPAL	-4.5%	1,612,100	-0.1%
TORNTPOWER	-4.0%	2,001,000	6.2%
BERGEPAIN	-4.0%	2,024,000	-2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	11,195,043	139,380	1,261
ADANIENT	74,817,700	119,993	164
AUROPHARMA	16,222,470	119,692	759
HDFC	4,311,847	83,875	1,956
ZEEL	17,884,116	81,597	470
AXISBANK	10,026,621	63,441	638
MARUTI	687,535	60,484	8,760
YESBANK	17,527,530	60,013	339
SBIN	18,001,336	53,526	296

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	1.6	341	10,669,750
BHEL	90	CE	0.9	81	3,780,000
LT	1,400	CE	10.3	1,348	1,415,250
BHEL	85	CE	1.8	81	3,517,500
YESBANK	380	CE	3.0	341	6,611,500
MARUTI	9,500	CE	28.9	8,816	240,075
HINDUNILVR	1,700	CE	11.1	1,615	964,200
YESBANK	360	CE	6.3	341	5,960,500
BPCL	400	CE	2.1	355	909,000
ADANIPTS	400	CE	6.3	386	687,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	8.7	642.1	4624800
TCS	2,150	PE	82.9	2,080	543,500
ADANIPTS	380	PE	8.9	386	525,000
TCS	2,050	PE	25.1	2,080	514,500
BPCL	300	PE	0.6	355	613,800
YESBANK	340	PE	12.1	341	3,542,000
TCS	2,000	PE	11.2	2,080	370,500
ADANIPTS	370	PE	5.8	386	365,000
ADANIPTS	360	PE	3.5	386	337,500
TCS	2,100	PE	50.0	2,080	330,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	165	CE	744,000	18500%	9.6
ZEEL	460	CE	148,200	11300%	21.7
ADANIPTS	190	CE	1,060,000	8733%	2.6
ADANIPTS	180	CE	684,000	8450%	4.5
ADANIPTS	170	CE	996,000	4880%	7.6
ZEEL	470	CE	192,400	3600%	16.1
ADANIPTS	160	CE	556,000	2217%	12.3
ADANIPTS	150	CE	256,000	2033%	19.0
CUMMINSIND	800	CE	110,600	1217%	22.0
ZEEL	480	CE	234,000	900%	11.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	130	PE	508,000	12600%	1.2
ZEEL	430	PE	115,700	2125%	3.0
ADANIPTS	165	PE	196,000	1125%	9.7
AUROPHARMA	740	PE	168,000	833%	18.4
BIOCON	640	PE	113,400	641%	13.6
NATIONALUM	60	PE	272,000	467%	0.4
ZEEL	440	PE	273,000	453%	4.6
AUROPHARMA	720	PE	349,000	437%	11.9
NATIONALUM	62	PE	296,000	429%	0.7
JUSTDIAL	400	PE	144,200	415%	1.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	9,372	19.0
RELIANCE	1,260	CE	7,914	35.1
TATAMOTORS	280	CE	7,715	5.8
RELIANCE	1,280	CE	6,117	26.0
TATAMOTORS	270	CE	5,622	10.1
RELIANCE	1,240	CE	5,549	46.2
AUROPHARMA	760	CE	4,951	31.0
AUROPHARMA	740	CE	4,797	42.9
RELIANCE	1,320	CE	4,524	13.6
ADANIPTS	170	CE	4,308	7.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	5,969	9.4
RELIANCE	1,220	PE	4,122	13.8
RELIANCE	1,180	PE	3,808	6.2
RELIANCE	1,240	PE	3,539	20.3
TATAMOTORS	260	PE	3,528	4.5
MARUTI	8,600	PE	2,608	99.7
TATASTEEL	580	PE	2,382	9.6
TATAMOTORS	250	PE	2,334	2.3
RELIANCE	1,160	PE	2,298	4.2
MARUTI	8,700	PE	2,276	134.2

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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