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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	11,810	13,306,950	7,806,300	14.3	1.35	11500
PREVIOUS	11,717	15,698,100	5,495,350	18.15	1.05	
% CHANGE	0.79%	-15.23%	42.05%	-	-	

OUTLOOK

Nifty

- Nifty gained in the second half after a negative opening.
- Nifty added 96 points to close at 11796.
- OI concentration is seen at 12000CE and 11700PE.
- Addition witnessed in 11700PE and Reduction in 11800CE.
- PCR OI stands at 1.35 compared to 1.05 in the previous trading session.
- Nifty to trade with a support of 11500.

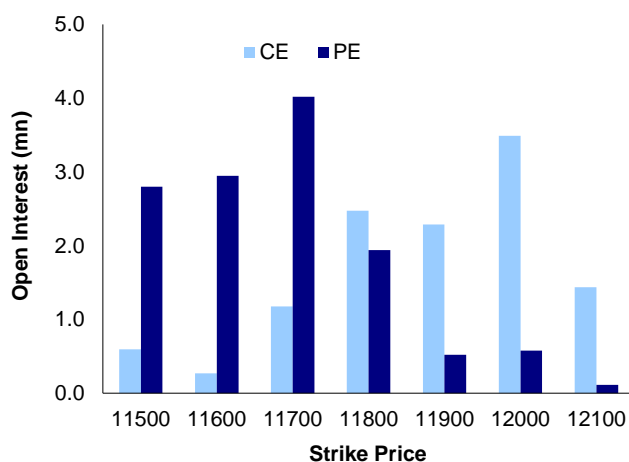
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

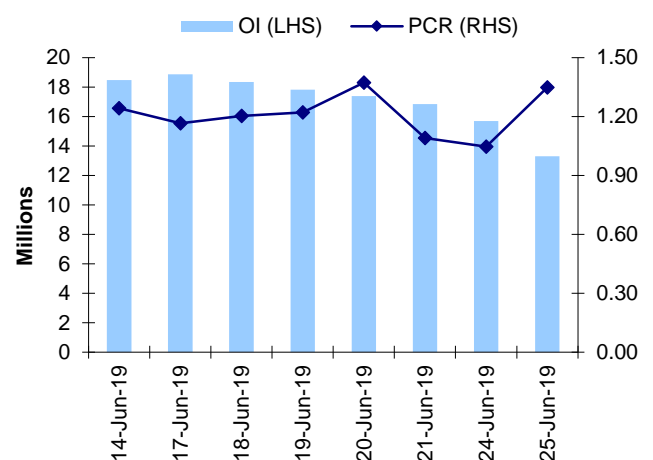
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 344,336Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPOWER	20.8%	2,076,000	12.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-58.9%	1,007,600	1.3%
ADANIET	-53.3%	9,352,000	2.1%
CENTURYTEX	-49.9%	1,273,800	0.4%
BAJAJ-AUTO	-47.9%	941,250	1.0%
JSWSTEEL	-47.4%	11,646,000	3.6%
MCX	-47.3%	618,800	1.6%
BRITANNIA	-47.1%	956,200	1.0%
TECHM	-46.8%	4,245,600	-0.5%
UBL	-46.0%	368,200	-1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,842,363	87,675	1,296
AXISBANK	10,044,436	77,444	782
TATASTEEL	13,649,119	66,793	498
YESBANK	56,892,279	62,744	110
SBIN	15,922,634	56,393	357
ICICIBANK	12,964,387	55,666	434
HDFCBANK	2,224,950	53,853	2,429
ZEEL	16,090,793	53,802	343
HDFC	1,889,368	40,823	2,173

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,100	CE	1.0	2,847	155,500
INDUSINDBK	1,500	CE	4.6	1,454	682,200
YESBANK	120	CE	0.3	110	7,441,000
SBIN	360	CE	1.5	356	4,866,000
HEROMOTOCO	2,700	CE	2.9	2,592	182,200
YESBANK	130	CE	0.2	110	6,107,500
TATASTEEL	510	CE	1.5	499	1,667,892
TATAMOTORS	200	CE	0.1	160	3,502,000
BHEL	75	CE	0.5	74	3,465,000
TATAMOTORS	180	CE	0.1	160	3,390,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	0.4	110	6,090,000
SBIN	350	PE	1.0	356	4,242,000
TCS	2,000	PE	0.6	2,272	737,000
SBIN	340	PE	0.3	356	3,951,000
TATASTEEL	480	PE	1.3	499	1,614,842
TATASTEEL	490	PE	2.6	499	1,355,958
BAJAJ-AUTO	2,800	PE	9.1	2,847	91,000
ADANIPTS	400	PE	1.7	407	857,500
YESBANK	110	PE	1.7	110	3,872,750
HINDALCO	200	PE	1.3	203	1,274,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GLENMARK	460	CE	113,000	1030%	6.4
PFC	137	CE	713,000	113%	0.6
BHEL	74	CE	1,612,500	95%	0.9
HINDALCO	207	CE	430,500	76%	0.7
CADILAHC	230	CE	148,800	75%	4.2
APOLLOTYRE	205	CE	933,000	73%	1.2
LT	1,620	CE	343,500	72%	1.0
NTPC	142	CE	422,400	66%	0.4
IRB	95	CE	428,800	63%	4.0
ESCORTS	560	CE	386,100	63%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	137	PE	336,000	600%	0.7
BHEL	74	PE	277,500	517%	0.9
RECLTD	160	PE	360,000	400%	0.9
NTPC	140	PE	129,600	350%	2.2
BPCL	390	PE	385,200	337%	3.8
HINDALCO	202	PE	105,000	329%	2.1
SYNDIBANK	37	PE	240,000	300%	0.3
MANAPPURAM	137	PE	162,000	286%	0.6
SBIN	380	PE	117,000	255%	23.5
SBIN	355	PE	1,479,000	250%	2.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	22,368	8.2
RELIANCE	1,280	CE	17,850	19.9
YESBANK	120	CE	11,450	0.3
RELIANCE	1,320	CE	11,015	2.5
TATASTEEL	500	CE	9,831	4.7
SBIN	360	CE	9,248	1.5
TATASTEEL	490	CE	6,961	10.9
TCS	2,300	CE	6,099	6.6
SBIN	355	CE	5,872	3.4
MARUTI	6,600	CE	5,848	27.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	12,492	1.5
RELIANCE	1,280	PE	8,627	4.2
TATASTEEL	480	PE	7,662	1.3
RELIANCE	1,240	PE	7,264	0.5
SBIN	350	PE	6,891	1.0
TATASTEEL	490	PE	5,472	2.6
MARUTI	6,400	PE	4,833	22.5
MARUTI	6,300	PE	4,783	11.6
YESBANK	110	PE	4,520	1.7
TATASTEEL	470	PE	4,044	0.7

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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