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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	11,087	17,280,975	11,728,350	19.7	0.89	10855
PREVIOUS	10,998	20,627,400	10,515,250	30.95	0.80	
% CHANGE	0.81%	-16.22%	11.54%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 100 points to close at 11067.
- OI concentration is seen at 11500CE and 11000PE.
- Reduction witnessed in 11500CE and in 11400PE.
- PCR OI stands at 0.89 compared to 0.80 in the previous trading session.
- Nifty to trade with a support of 10855.

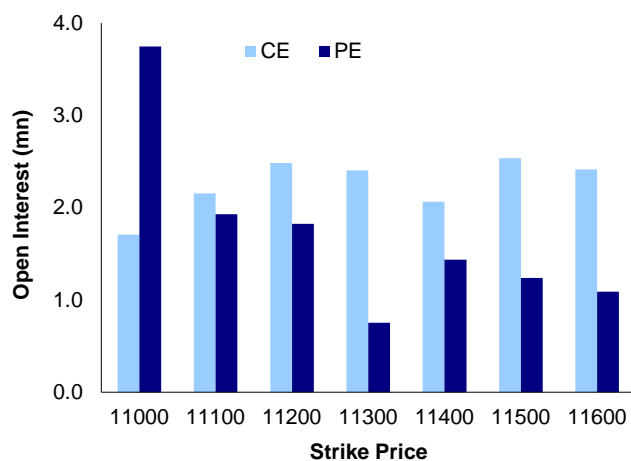
NIFTY LEVELS

10765 10855 10962 11011 11211 11357

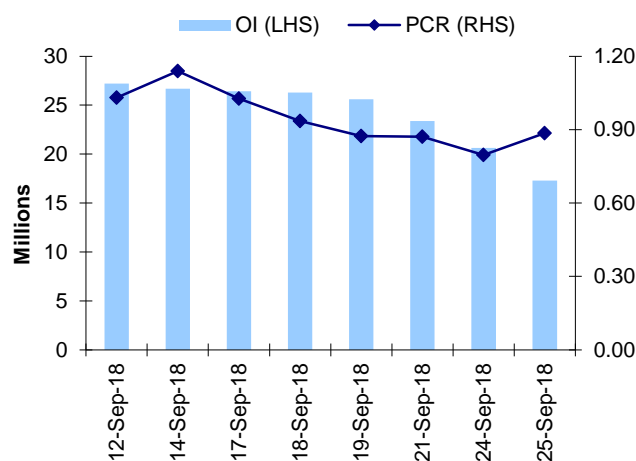
Stocks

- **Sector:-** Banking and Pharma stocks traded positive.
- Market wide open interest is seen at 409,156Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GRANULES	-49.9%	5,105,000	-3.0%
POWERGRID	-45.8%	14,412,000	-2.5%
TATACOMM	-40.7%	1,612,000	-0.1%
JUSTDIAL	-40.5%	1,551,200	-2.3%
EQUITAS	-39.8%	7,176,000	0.6%
ORIENTBANK	-38.8%	7,488,000	0.3%
DISHTV	-38.6%	21,928,000	0.6%
PVR	-38.2%	400,000	-2.6%
ALBK	-37.4%	9,251,000	2.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	110,217,421	245,888	220
HDFC	7,202,463	125,782	1,773
RELIANCE	9,715,020	119,171	1,231
AXISBANK	17,515,392	106,639	614
ICICIBANK	30,472,132	93,242	311
MARUTI	1,159,438	91,593	7,999
HDFCBANK	4,170,638	80,744	1,952
SBIN	28,948,831	76,872	271
TATASTEEL	10,985,624	65,218	601

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
IDEA	50	CE	0.1	41	12,089,000
BHEL	80	CE	0.1	72	3,855,000
BHEL	85	CE	0.1	72	3,742,500
BHEL	90	CE	0.1	72	3,712,500
IDEA	55	CE	0.1	41	9,485,000
BANKBARODA	120	CE	0.7	110	4,216,000
RELIANCE	1,300	CE	1.0	1,233	3,250,000
TATASTEEL	640	CE	0.9	601	2,039,242
IDEA	60	CE	0.1	41	8,806,000
TATAPOWER	80	CE	0.1	70	3,663,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	3.0	616	2,136,000
TCS	2,050	PE	1.6	2,190	518,500
TCS	2,100	PE	3.6	2,190	418,000
BANKBARODA	100	PE	0.5	110	2,468,000
BPCL	350	PE	1.3	365	424,800
RELIANCE	1,160	PE	1.6	1,233	1,771,000
HCLTECH	1,060	PE	0.6	1,118	320,600
BPCL	340	PE	0.8	365	388,800
ACC	1,500	PE	5.1	1,567	65,200
TCS	2,000	PE	0.6	2,190	331,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	320	CE	396,000	13100%	19.0
PNB	65	CE	594,000	10700%	3.4
PNB	67	CE	528,000	9500%	1.9
DHFL	300	CE	405,000	8900%	27.3
DLF	175	CE	177,500	7000%	6.3
DHFL	340	CE	402,000	5260%	13.0
ENGINEERSIN	122	CE	325,500	4550%	0.8
DHFL	360	CE	435,000	3525%	8.7
BEL	77	CE	445,500	2150%	1.0
IDEA	40	CE	931,000	2117%	1.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NBCC	55	PE	462,000	3750%	0.4
DLF	165	PE	542,500	1256%	1.6
SBIN	230	PE	189,000	473%	0.1
PNB	62	PE	275,000	456%	0.6
INFIBEAM	160	PE	328,000	447%	1.3
DHFL	220	PE	367,500	421%	3.5
IDFCBANK	35	PE	253,000	283%	0.2
PNB	60	PE	484,000	214%	0.4
IDEA	37	PE	1,043,000	204%	0.1
L&TFH	115	PE	184,500	193%	0.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	14,000	10.3
RELIANCE	1,260	CE	13,146	4.7
YESBANK	240	CE	10,467	6.2
MARUTI	8,000	CE	10,303	100.7
TATASTEEL	600	CE	9,559	9.4
TATASTEEL	620	CE	7,519	3.2
ASHOKLEY	125	CE	7,250	0.8
YESBANK	250	CE	7,171	4.3
RELIANCE	1,280	CE	7,035	2.1
MARUTI	8,100	CE	6,907	55.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	11,908	4.4
RELIANCE	1,220	PE	11,127	8.5
YESBANK	200	PE	8,448	5.4
TATASTEEL	580	PE	8,331	2.8
AXISBANK	600	PE	6,878	3.0
YESBANK	220	PE	5,686	12.2
DHFL	300	PE	5,374	26.6
TATASTEEL	600	PE	4,971	8.2
RELIANCE	1,180	PE	4,969	2.4
YESBANK	230	PE	4,827	18.9

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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