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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	11,707	16,203,375	6,917,350	16.1	1.83	11525
PREVIOUS	11,752	21,851,700	6,899,300	14.45	2.20	
% CHANGE	-0.39%	-25.85%	0.26%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range.
- Nifty lost 46 points to close at 11691.
- OI concentration is seen at 11800CE and 11000PE.
- Reduction witnessed in 11700PE and in 11600CE.
- PCR OI stands at 1.83 compared to 2.08 in the previous trading session.
- Nifty to trade with a support of 11525.

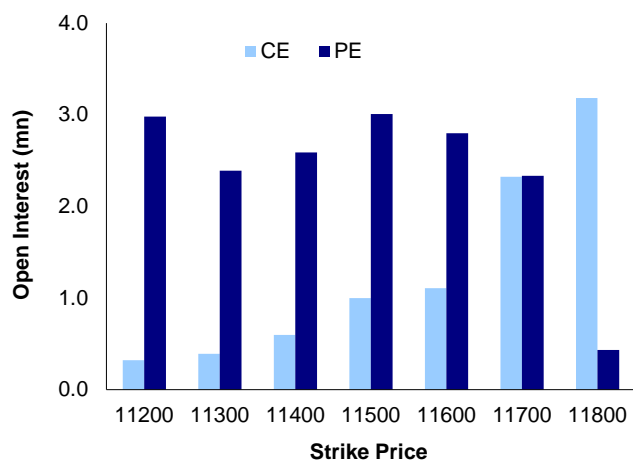
NIFTY LEVELS

11306 11444 11519 11638 11719 11808

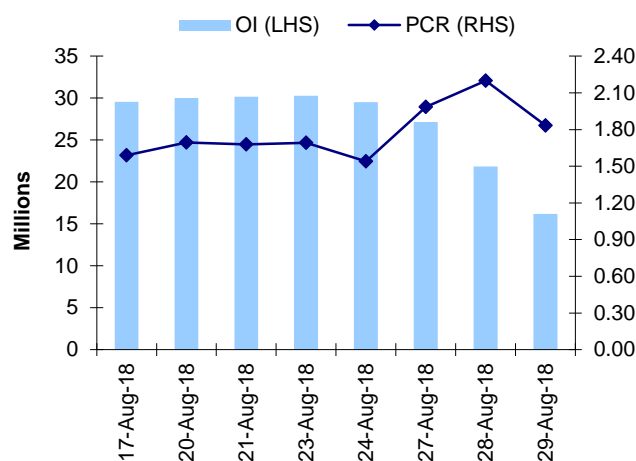
Stocks

- **Sector:** - Pharma stocks traded negative.
- Market wide open interest is seen at 447,825Cr.

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 (%)
JUSTDIAL	-66.4%	456,400	0.0%
CGPOWER	-64.2%	5,424,000	-0.5%
WIPRO	-63.6%	5,409,600	0.4%
BRITANNIA	-60.9%	273,600	-1.6%
WOCKPHARMA	-60.4%	552,600	0.6%
ANDHRABANK	-57.5%	3,588,000	0.6%
MRPL	-57.4%	747,000	-1.3%
ULTRACEMCO	-57.4%	560,000	-0.6%
IDEA	-56.7%	39,018,000	-3.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
JSWSTEEL	44,445,933	175,261	399
RELIANCE	11,077,203	145,110	1,294
YESBANK	30,544,751	113,244	365
AXISBANK	13,329,261	88,343	657
SBIN	24,320,824	75,307	310
ADANIEN	28,860,874	66,183	223
ICICIBANK	18,868,248	64,261	341
TATASTEEL	9,885,532	58,846	594
HDFCBANK	2,468,423	51,393	2,079

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	380	CE	2.1	366	5,456,500
IDEA	60	CE	0.1	50	12,579,000
YESBANK	400	CE	0.5	366	4,950,750
MARUTI	9,500	CE	17.3	9,377	246,975
RELIANCE	1,340	CE	1.0	1,297	3,275,000
RELIANCE	1,320	CE	2.7	1,297	3,202,000
YESBANK	390	CE	1.0	366	3,883,250
BAJAJ-AUTO	2,800	CE	2.1	2,693	275,250
IDEA	55	CE	0.1	50	8,729,000
TATAMOTORS	280	CE	0.1	262	5,184,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	0.1	81	6,825,000
BHEL	70	PE	0.1	81	2,977,500
YESBANK	360	PE	3.8	366	2,525,250
YESBANK	370	PE	8.2	366	2,357,250
RELIANCE	1,100	PE	0.1	1,297	1,934,000
SBIN	300	PE	0.5	310	4,449,000
HINDALCO	230	PE	0.3	238	1,627,500
YESBANK	350	PE	1.5	366	2,185,750
HEROMOTOCO	3,200	PE	9.4	3,248	87,800
YESBANK	340	PE	0.8	366	2,089,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	400	CE	1,173,000	9675%	5.6
IDEA	50	CE	3,556,000	477%	0.5
JSWSTEEL	390	CE	315,000	239%	11.6
APOLLOTYRE	255	CE	411,000	169%	1.1
NMDC	112	CE	486,000	145%	0.4
RBLBANK	660	CE	196,800	145%	1.5
INDUSINDBK	1,950	CE	100,500	143%	2.6
NATIONALUM	77	CE	1,552,000	143%	0.6
DABUR	485	CE	320,000	142%	1.3
RELIANCE	1,380	CE	402,000	104%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JSWSTEEL	380	PE	954,000	31700%	1.2
AXISBANK	670	PE	100,800	4100%	13.1
BHEL	82	PE	405,000	2600%	2.0
JSWSTEEL	370	PE	669,000	962%	0.4
RELINFRA	440	PE	189,800	535%	8.2
NATIONALUM	77	PE	120,000	400%	1.3
RELCAPITAL	450	PE	282,000	370%	5.4
SAIL	62	PE	540,000	181%	0.1
NATIONALUM	75	PE	360,000	165%	0.4
BHEL	80	PE	1,905,000	165%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	CE	25,776	2.7
RELIANCE	1,340	CE	21,444	1.0
YESBANK	380	CE	14,681	2.1
TATASTEEL	600	CE	13,576	3.3
RELIANCE	1,300	CE	12,694	8.1
SBIN	320	CE	12,640	0.6
MARUTI	9,500	CE	11,936	17.3
SBIN	310	CE	11,890	3.0
RELIANCE	1,360	CE	9,579	0.5
SBIN	315	CE	8,770	1.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	21,110	11.2
RELIANCE	1,280	PE	11,966	3.6
RELIANCE	1,320	PE	9,383	24.2
YESBANK	370	PE	7,363	8.2
YESBANK	360	PE	6,883	3.8
INFY	1,400	PE	6,666	4.2
SBIN	300	PE	6,613	0.5
MARUTI	9,300	PE	6,417	23.8
AXISBANK	660	PE	5,644	7.3
RELIANCE	1,260	PE	4,631	1.0

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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