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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	11,633	28,338,750	6,296,900	43.95	1.26	11307
PREVIOUS	11,567	27,699,225	7,780,400	31.15	1.14	
% CHANGE	0.57%	2.31%	-19.07%	-	-	

OUTLOOK

Nifty

- Nifty traded negative in the first half before gaining towards the end.
- Nifty added 52 points to close at 11589.
- OI concentration is seen at 11800CE and 11500PE.
- Addition witnessed in 11500PE and Reduction in 11700CE.
- PCR OI stands at 1.26 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 11307.

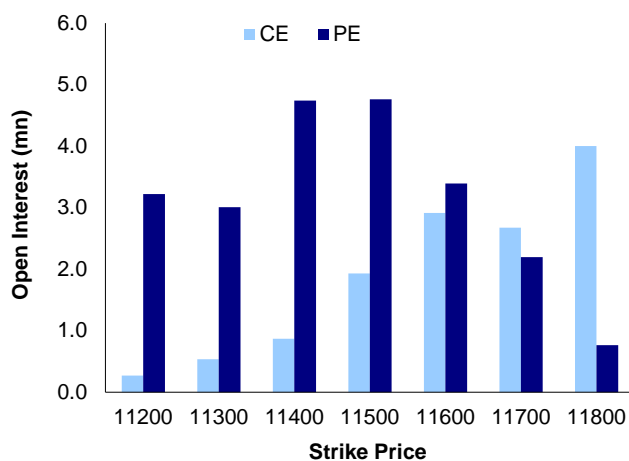
NIFTY LEVELS

11307	11463	11528	11658	11720	11854
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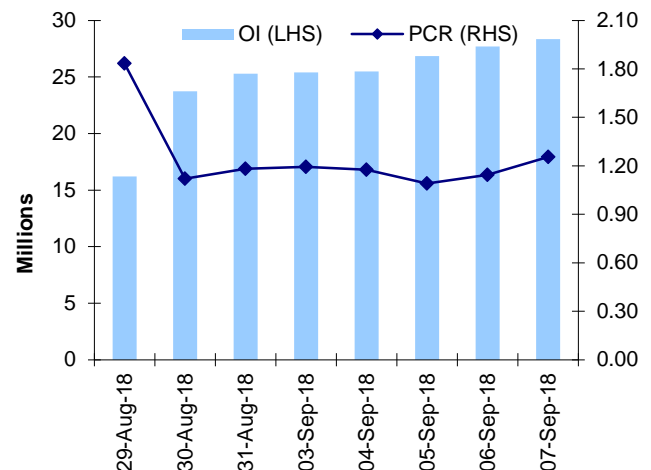
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is seen at 395,157Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENT	77.14%	11,004,000	-3.88%
YESBANK	23.96%	86,777,250	-4.66%
NESTLEIND	13.02%	354,200	1.07%
JUBLFOOD	9.95%	3,292,500	-0.58%
GODFRYPHLP	8.51%	642,600	4.15%
ADANIPTS	7.79%	9,410,000	-1.91%
BALKRISIND	7.17%	3,098,400	-0.51%
SRTRANSFIN	6.63%	6,175,200	1.20%
SBIN	6.62%	86,694,000	-1.62%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TORNTPHARM	-9.15%	740,000	0.36%
HEROMOTOCO	-8.39%	1,461,200	5.20%
INDIANB	-6.59%	4,620,000	2.22%
KPIT	-6.12%	8,280,000	-0.63%
CEATLTD	-5.13%	1,184,050	2.38%
CHOLAFIN	-4.52%	866,000	2.73%
MGL	-4.32%	3,205,800	-0.01%
AMARAJABAT	-4.30%	1,060,500	2.17%
INFRADEL	-3.81%	6,784,700	2.36%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AUROPHARMA	29,682,657	237,045	801
YESBANK	48,830,425	159,879	323
SUNPHARMA	22,074,525	144,547	664
RELIANCE	10,692,787	136,017	1,279
LUPIN	8,389,509	79,110	959
TATAMOTORS	26,189,156	72,383	277
ADANIENT	42,704,819	69,281	157
SBIN	23,716,678	69,193	292
TATASTEEL	9,445,836	57,847	619

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	1.4	325	11,462,500
BHEL	90	CE	0.7	79	4,282,500
YESBANK	350	CE	6.6	325	9,408,000
BHEL	85	CE	1.3	79	3,915,000
LT	1,400	CE	10.6	1,353	1,413,750
MARUTI	9,500	CE	27.1	8,773	245,700
MARUTI	9,200	CE	57.7	8,773	232,350
YESBANK	360	CE	4.6	325	6,798,750
BPCL	400	CE	2.1	359	887,400
ITC	320	CE	3.9	312	6,405,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	6.8	648	4,678,800
TCS	2,050	PE	22.9	2,085	533,000
ADANI PORTS	380	PE	12.3	380	497,500
TCS	2,150	PE	80.7	2,085	435,500
YESBANK	340	PE	23.6	325	3,568,250
BANKBARODA	140	PE	2.4	149	2,488,000
TCS	2,000	PE	10.2	2,085	354,000
AMBUJACEM	200	PE	0.9	229	495,000
YESBANK	300	PE	5.8	325	3,335,500
TCS	2,100	PE	46.4	2,085	332,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	660	CE	175,000	1844%	3.2
INFIBEAM	225	CE	312,000	680%	15.4
NTPC	187	CE	156,000	457%	0.5
YESBANK	330	CE	1,779,750	441%	13.1
AUROPHARMA	860	CE	441,000	283%	11.4
NHPC	30	CE	1,431,000	212%	0.1
AUROPHARMA	820	CE	503,000	205%	23.0
AUROPHARMA	840	CE	616,000	189%	16.2
YESBANK	320	CE	500,500	180%	17.9
SBIN	295	CE	834,000	138%	8.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	800	PE	284,000	1252%	27.6
AUROPHARMA	780	PE	250,000	1216%	18.9
WIPRO	325	PE	129,600	980%	6.9
INFIBEAM	225	PE	164,000	583%	10.1
AUROPHARMA	760	PE	469,000	472%	12.4
AUROPHARMA	740	PE	535,000	218%	7.9
TATAMOTORS	280	PE	637,500	199%	9.8
NMDC	120	PE	354,000	181%	4.0
L&TFH	145	PE	189,000	163%	0.6
YESBANK	250	PE	105,000	161%	0.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	280	CE	11,839	8.2
YESBANK	350	CE	9,097	6.6
YESBANK	340	CE	8,437	9.3
TATAMOTORS	290	CE	8,225	4.8
RELIANCE	1,300	CE	7,991	23.5
YESBANK	360	CE	7,365	4.6
TATASTEEL	620	CE	7,017	20.0
RELIANCE	1,280	CE	6,762	32.2
TATAMOTORS	300	CE	6,757	2.7
AUROPHARMA	820	CE	6,673	23.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	320	PE	5,596	12.4
TATAMOTORS	270	PE	4,741	5.5
YESBANK	300	PE	4,692	5.8
SUNPHARMA	640	PE	4,667	10.3
YESBANK	330	PE	3,989	17.3
TATAMOTORS	260	PE	3,944	2.8
RELIANCE	1,200	PE	3,856	6.6
YESBANK	310	PE	3,685	8.6
TATASTEEL	600	PE	3,432	10.2
RELIANCE	1,240	PE	3,406	14.7

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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