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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	11,579	16,600,875	4,339,550	-8.8	0.97	11460
PREVIOUS	11,544	16,944,300	5,813,450	-7.65	0.87	
% CHANGE	0.30%	-2.03%	-25.35%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded flat before gaining in the second half.
- Nifty added 35 points to close at 11588.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11300PE and Reduction in 11700CE.
- PCR OI stands at 0.97 compared to 0.87 in the previous trading session.
- Nifty to trade with a support of 11460.

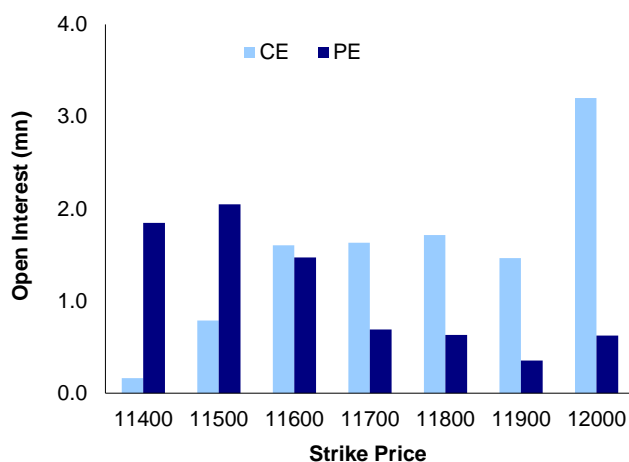
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

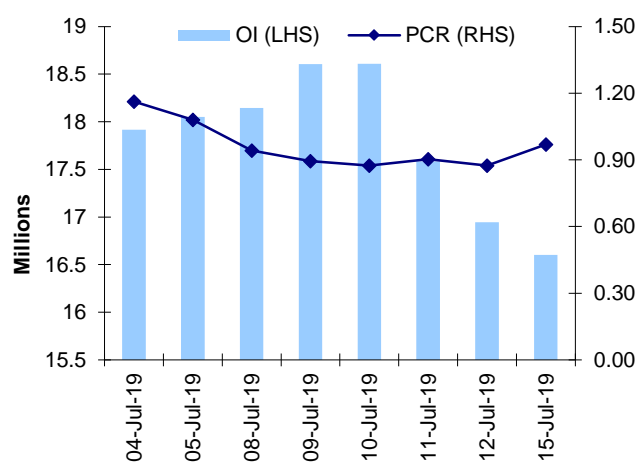
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is seen at 319,142Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	36.8%	7,034,400	-5.4%
TATAELXSI	18.2%	1,737,600	-3.9%
COLPAL	9.4%	2,102,800	-1.1%
BANKINDIA	8.9%	27,324,000	-3.6%
WIPRO	7.0%	32,131,200	0.4%
ZEEL	6.5%	23,316,800	-1.5%
IGL	6.0%	3,910,500	1.4%
NBCC	5.4%	30,455,500	-3.3%
DISHTV	5.1%	106,652,000	5.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	-11.3%	16,232,000	-29.2%
CANBK	-8.1%	9,700,000	-3.7%
APOLLOHOSP	-6.7%	1,466,500	1.6%
MINDTREE	-6.4%	1,437,000	1.0%
KOTAKBANK	-5.7%	7,358,400	1.6%
BSOFT	-5.7%	2,881,500	-3.2%
RECLTD	-5.3%	45,000,000	0.6%
HAVELLS	-5.2%	5,838,000	1.2%
SBIN	-4.6%	64,740,000	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	126,736,904	121,569	93
SUNPHARMA	18,269,604	77,002	423
RELIANCE	4,873,164	62,220	1,276
TCS	2,900,415	61,685	2,146
LT	3,950,399	57,052	1,441
SBIN	15,665,939	56,386	360
HDFCBANK	2,058,296	49,185	2,395
AXISBANK	6,350,785	47,594	750
MARUTI	675,004	40,760	6,080

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.1	64	5,040,000
INDUSINDBK	1,600	CE	4.3	1,479	1,244,000
TATASTEEL	500	CE	2.2	470	2,833,931
BANKBARODA	130	CE	0.9	122	4,243,500
YESBANK	100	CE	5.0	93	9,658,000
BHEL	70	CE	0.3	64	3,570,000
LT	1,600	CE	2.2	1,427	825,000
GAIL	155	CE	0.7	146	2,266,950
SBIN	370	CE	2.1	360	4,665,000
TATAMOTORS	170	CE	1.4	161	4,476,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	6.6	260	2,089,600
TATAMOTORS	150	PE	1.2	161	3,282,000
YESBANK	90	PE	5.9	93	5,814,600
YESBANK	80	PE	2.5	93	5,794,800
SBIN	350	PE	2.3	360	2,970,000
BANKBARODA	120	PE	2.1	122	2,268,000
TCS	2,000	PE	1.7	2,141	424,750
MARUTI	6,000	PE	73.2	6,076	112,500
YESBANK	50	PE	0.1	93	4,395,600
SBIN	340	PE	0.9	360	2,295,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	64	CE	180,000	2300%	1.8
RBLBANK	620	CE	176,400	2000%	11.0
LT	1,440	CE	106,875	1681%	23.6
INFY	830	CE	138,000	1543%	1.1
INFY	810	CE	390,000	755%	2.8
BERGEPAIN	330	CE	118,800	575%	0.6
NCC	85	CE	592,000	573%	2.6
ITC	272	CE	458,400	516%	3.1
AUROPHARMA	590	CE	191,000	378%	9.8
AUROPHARMA	580	CE	130,000	364%	14.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	770	PE	1,437,600	119700%	8.4
INFY	780	PE	523,200	21700%	12.3
INFY	760	PE	1,929,600	2413%	5.5
INFY	750	PE	1,809,600	1309%	3.6
DISHTV	33	PE	168,000	1100%	1.9
INFY	740	PE	1,255,200	431%	2.4
HDFC	2,060	PE	122,500	421%	1.7
SUNPHARMA	420	PE	332,200	365%	8.0
RBLBANK	600	PE	175,200	211%	15.1
INFY	800	PE	105,600	175%	24.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	780	CE	13,279	12.0
INFY	800	CE	9,811	4.7
YESBANK	100	CE	9,509	5.0
INFY	770	CE	9,114	17.8
INFY	760	CE	7,693	24.8
TCS	2,140	CE	6,468	30.5
YESBANK	110	CE	6,433	2.6
INFY	790	CE	6,166	7.6
INDUSINDBK	1,560	CE	6,013	7.9
TCS	2,160	CE	5,947	21.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	740	PE	7,476	2.4
INFY	760	PE	7,016	5.5
INFY	750	PE	6,986	3.6
YESBANK	90	PE	5,256	5.9
INFY	720	PE	4,822	1.3
INFY	700	PE	4,667	0.8
INFY	730	PE	4,402	1.7
TCS	2,100	PE	4,212	13.5
YESBANK	80	PE	3,944	2.5
INFY	770	PE	3,676	8.4

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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