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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	11,426	16,026,300	8,054,500	18.8	0.94	11100
PREVIOUS	11,285	15,453,150	7,054,400	28.25	0.98	
% CHANGE	1.25%	3.71%	14.18%	-	-	

OUTLOOK

Nifty

- Nifty gained significantly in the second half to close above 11400.
- Nifty added 150 points to close at 11407.
- OI concentration is seen at 12000CE and 11000PE.
- Activity witnessed in 12000CE and in 11000PE.
- PCR OI stands at 0.94 compared to 0.98 in the previous trading session.
- Nifty to trade with a support of 11100.

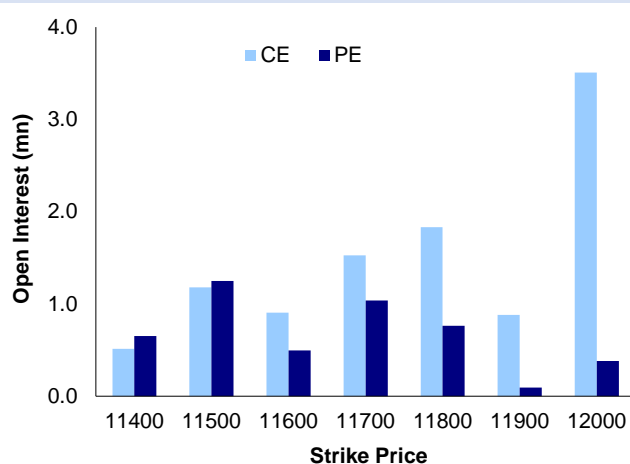
NIFTY LEVELS

11101 11217 11359 11479 11657 11750

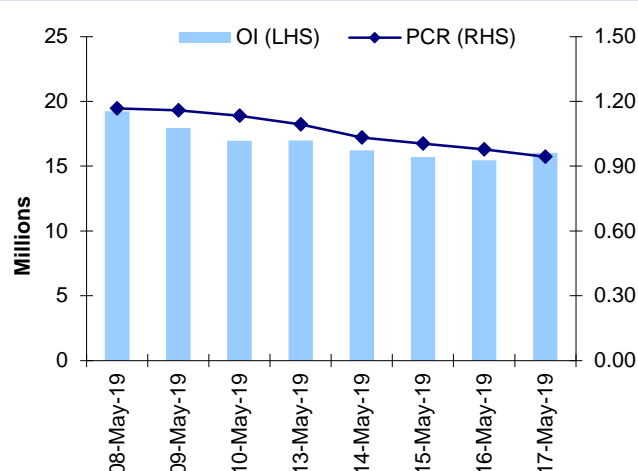
Stocks

- **Sector:-** Banking & Financial stocks traded positive.
- Market wide open interest is seen at 290,304Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BAJAJFINSV	20.5%	716,875	4.9%
GODREJIND	13.1%	1,485,000	2.2%
BAJAJ-AUTO	7.9%	3,081,750	3.3%
IOC	6.2%	41,975,500	-1.0%
SHRECEM	6.2%	114,250	0.3%
BAJFINANCE	5.5%	5,622,750	6.1%
NCC	5.1%	29,560,000	0.4%
AUROPHARMA	4.8%	17,307,000	-7.7%
PETRONET	4.8%	11,703,000	5.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-16.6%	1,078,550	-1.8%
KAJARIACER	-15.2%	1,506,700	0.3%
ZEEL	-14.0%	18,743,400	7.7%
TORNTPHARM	-10.1%	713,500	-0.8%
BATAINDIA	-9.7%	1,569,700	2.4%
PIDILITIND	-9.3%	2,882,000	0.7%
RBLBANK	-9.1%	5,161,200	3.6%
PEL	-8.5%	3,889,760	4.2%
JUBLFOOD	-8.4%	2,931,500	2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	117,940,438	164,270	134
RELIANCE	7,898,440	100,219	1,267
HDFCBANK	3,689,695	86,139	2,362
SBIN	25,838,962	81,853	319
ZEEL	22,192,180	79,686	372
AUROPHARMA	11,691,715	79,028	670
ICICIBANK	19,096,980	73,825	390
AXISBANK	9,072,242	67,152	749
BAJAJ-AUTO	1,993,105	60,566	3,040

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	1.3	286	2,640,000
TCS	2,200	CE	18.5	2,103	491,750
YESBANK	200	CE	1.3	134	8,687,000
BANKBARODA	120	CE	3.8	112	3,568,000
BANKBARODA	130	CE	1.8	112	3,348,000
SBIN	330	CE	8.3	319	4,032,000
SBIN	320	CE	12.6	319	3,969,000
TATAMOTORS	220	CE	1.4	177	3,520,000
TATAMOTORS	200	CE	3.3	177	3,270,000
BHARTIARTL	370	CE	1.4	330	1,641,837

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.8	296	3,004,800
AXISBANK	730	PE	18.1	750	1,676,400
WIPRO	280	PE	3.0	286	1,587,200
TATAMOTORS	180	PE	11.7	177	2,532,000
SBIN	300	PE	5.8	319	2,706,000
WIPRO	290	PE	6.8	286	1,267,200
MARUTI	6,000	PE	36.2	6,736	115,950
BHEL	60	PE	2.3	62	1,350,000
ZEEL	300	PE	7.5	372	603,200
HEROMOTOCO	2,400	PE	15.6	2,629	75,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUROPHARMA	680	CE	180,000	8900%	27.7
AUROPHARMA	700	CE	325,000	1150%	19.7
IDEA	11	CE	298,020	400%	1.6
IDEA	12	CE	4,331,224	374%	0.9
HDFCBANK	2,380	CE	167,250	203%	49.5
NBCC	53	CE	104,000	117%	3.3
RELIANCE	1,420	CE	1,053,000	106%	8.3
IFCI	9	CE	210,000	100%	0.7
TATAGLOBAL	260	CE	216,000	100%	2.6
GMRINFRA	15	CE	180,000	100%	1.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BAJFINANCE	3,200	PE	194,500	2781%	85.0
TATAGLOBAL	220	PE	339,750	308%	4.3
MOTHERSUMI	100	PE	216,600	280%	2.0
RECLTD	110	PE	246,000	242%	0.4
TATAGLOBAL	230	PE	119,250	179%	7.8
YESBANK	90	PE	411,250	176%	1.6
IDEA	8	PE	397,360	150%	0.1
PNB	72	PE	392,000	143%	1.3
BAJFINANCE	3,100	PE	130,250	128%	57.1
ZEEL	350	PE	249,600	113%	16.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	CE	7,946	8.0
BAJFINANCE	3,300	CE	7,418	130.9
YESBANK	140	CE	6,700	11.1
BAJFINANCE	3,400	CE	6,133	80.6
RELIANCE	1,300	CE	5,830	38.4
YESBANK	160	CE	5,302	5.6
BAJFINANCE	3,500	CE	4,473	48.1
RELIANCE	1,280	CE	4,003	47.2
RELIANCE	1,400	CE	3,625	11.5
BAJAJ-AUTO	3,200	CE	3,618	54.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	130	PE	6,694	11.3
YESBANK	140	PE	5,498	16.6
YESBANK	120	PE	4,123	7.3
RELIANCE	1,200	PE	3,866	24.0
RELIANCE	1,240	PE	3,618	37.7
ICICIBANK	380	PE	3,170	10.0
RELIANCE	1,260	PE	3,041	46.6
HDFCBANK	2,300	PE	2,557	31.9
BAJFINANCE	3,200	PE	2,498	85.0
BAJFINANCE	3,000	PE	2,452	43.0

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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