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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	11,909	18,382,050	8,284,450	67.85	1.16	11500
PREVIOUS	11,864	9,892,800	7,372,200	17.4	1.53	
% CHANGE	0.37%	85.81%	12.37%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its gains and closed marginally negative.
- Nifty lost 6 points to close the June series at 11841.
- OI concentration is seen at 12000CE and 11700PE.
- Activity witnessed in 11800 strike.
- PCR OI stands at 1.16.
- Nifty to trade with a support of 11500.

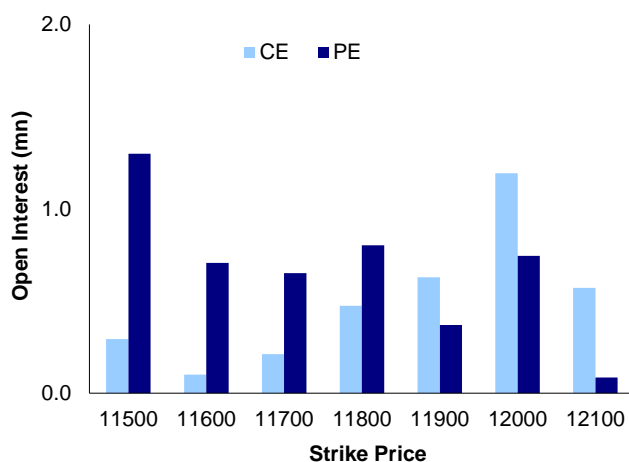
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

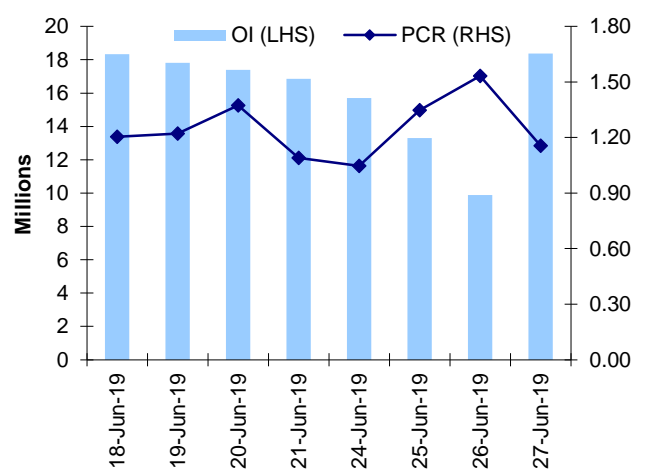
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is seen at 235,466Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	85.9%	2,063,160	0.2%
GAIL	64.0%	22,808,184	-0.8%
NMDC	62.2%	24,456,000	0.6%
AMBUJACEM	61.1%	14,915,000	-0.4%
SIEMENS	59.7%	1,356,300	3.3%
HAVELLS	59.7%	5,173,000	0.8%
RELCAPITAL	58.3%	9,243,000	0.4%
BPCL	56.9%	9,252,000	0.2%
SHREECEM	54.2%	109,100	0.1%

OI DECREASE

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

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	18,439,210	147,193	800
RELIANCE	11,385,972	145,867	1,274
HDFCBANK	4,969,809	122,870	2,462
SBIN	29,658,120	107,004	362
HDFC	3,972,522	86,983	2,195
ICICIBANK	18,787,957	82,865	441
BEML	7,394,659	68,362	905
MARUTI	1,022,011	66,654	6,487
ITC	23,308,215	64,055	274

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	1.3	75	2,025,000
YESBANK	120	CE	5.8	113	3,841,200
BHEL	75	CE	3.1	75	1,537,500
YESBANK	130	CE	3.3	113	3,583,800
MARUTI	7,000	CE	51.1	6,534	103,425
BANKBARODA	120	CE	6.6	122	1,755,000
YESBANK	140	CE	1.8	113	2,849,000
TATASTEEL	520	CE	9.7	502	809,543
SBIN	370	CE	7.4	364	1,833,000
BANKBARODA	130	CE	2.6	122	1,507,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	6,000	PE	51.6	6,534	101,700
AXISBANK	790	PE	18.8	802	1,364,400
SBIN	350	PE	5.0	364	2,154,000
YESBANK	100	PE	3.8	113	2,767,600
BANKBARODA	120	PE	4.2	122	1,633,500
SBIN	340	PE	2.7	364	1,638,000
SBIN	360	PE	8.7	364	1,581,000
YESBANK	110	PE	7.3	113	1,834,800
YESBANK	90	PE	1.8	113	1,773,200
ZEEL	300	PE	8.1	342	369,200

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	480	CE	188,375	1857%	1.6
FEDERALBNK	118	CE	252,000	1700%	1.2
BHEL	79	CE	202,500	1250%	1.5
TATAMTRDVR	85	CE	210,000	1067%	3.1
PNB	70	CE	147,000	950%	7.4
TATAMTRDVR	90	CE	126,000	950%	1.6
TECHM	700	CE	306,000	920%	19.3
TATAGLOBAL	285	CE	213,300	778%	4.3
RELINFRA	65	CE	168,000	740%	5.8
RELCAPITAL	90	CE	168,000	600%	3.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	68	PE	384,000	3100%	15.3
ITC	320	PE	513,600	2278%	43.7
SBIN	390	PE	123,000	1950%	27.9
L&TFH	185	PE	148,500	1550%	69.2
IDEA	17	PE	728,000	1200%	4.5
IDEA	18	PE	280,000	900%	5.5
ITC	330	PE	144,000	757%	53.5
POWERGRID	190	PE	508,000	747%	0.8
RELCAPITAL	30	PE	126,000	740%	0.8
RELCAPITAL	60	PE	174,000	625%	8.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	23,067	0.1
MARUTI	6,600	CE	20,382	0.2
SBIN	360	CE	19,362	1.7
AXISBANK	800	CE	15,771	0.7
TATASTEEL	520	CE	10,328	0.1
INDUSINDBK	1,460	CE	10,155	0.2
SBIN	365	CE	10,100	0.1
MARUTI	6,500	CE	9,264	3.3
RELIANCE	1,280	CE	9,103	0.6
HDFCBANK	2,480	CE	8,940	0.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	PE	16,885	4.1
MARUTI	6,500	PE	14,945	11.5
SBIN	360	PE	9,125	0.2
TATASTEEL	510	PE	8,269	1.2
AXISBANK	800	PE	7,472	1.1
AXISBANK	790	PE	6,943	0.2
SBIN	355	PE	5,836	0.1
ICICIBANK	440	PE	5,627	0.2
RELIANCE	1,300	PE	5,613	23.6
INDUSINDBK	1,440	PE	4,925	0.9

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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