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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	11,942	18,104,400	5,335,250	32.35	1.17	11500
PREVIOUS	11,904	18,592,275	4,203,450	37.65	1.19	
% CHANGE	0.33%	-2.62%	26.93%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained volatile before gaining in the second half.
- Nifty added 44 points to close the June series at 11910.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12300CE and 11900PE.
- PCR OI stands at 1.17 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11500.

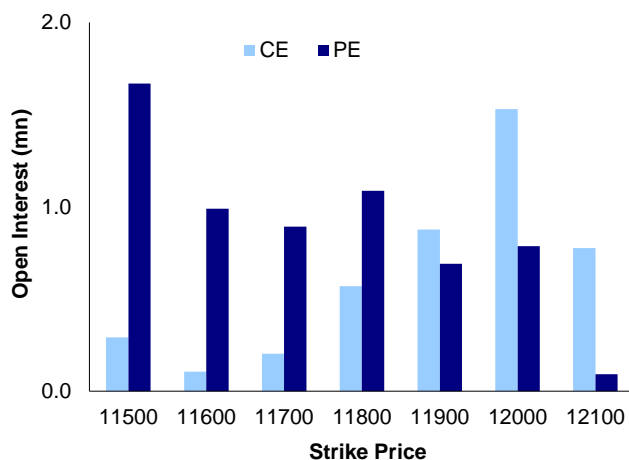
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

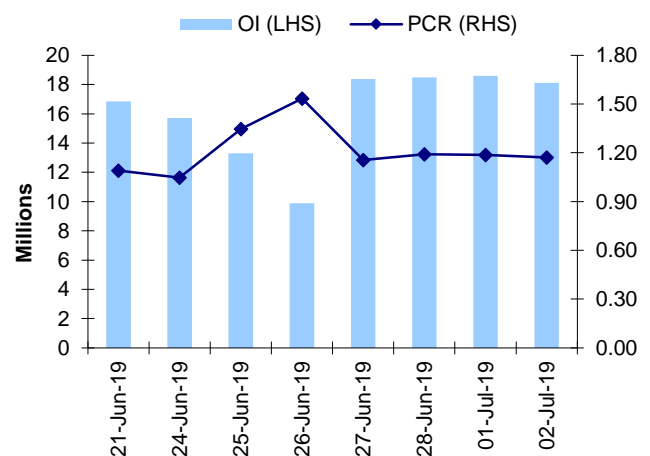
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 296,302Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALKRISIND	23.9%	2,479,200	-3.7%
STAR	16.3%	2,596,800	-3.4%
INDUSINDBK	10.5%	11,760,800	-1.2%
MGL	10.2%	837,000	-0.1%
TORNTPOWER	8.7%	4,416,000	3.6%
NIITTECH	7.3%	952,500	-0.4%
YESBANK	6.7%	114,677,200	-7.7%
IBULHSGFIN	5.9%	17,178,400	3.3%
RELCAPITAL	5.5%	12,957,000	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFIN	-25.3%	600,000	-0.9%
MINDTREE	-7.9%	1,551,000	1.0%
RELINFRA	-6.6%	12,480,000	3.8%
COLPAL	-6.1%	2,337,300	1.2%
ESCORTS	-5.4%	6,322,800	-1.1%
ONGC	-5.0%	54,030,000	2.9%
UBL	-5.0%	1,180,200	-0.2%
BANKINDIA	-4.9%	26,928,000	-0.6%
SIEMENS	-4.7%	1,313,400	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	149,669,579	153,587	101
ADANIPOWER	129,393,170	81,498	65
ZEEL	19,447,923	70,012	356
HDFC	2,729,953	61,753	2,281
AXISBANK	7,549,027	60,758	803
RELIANCE	4,638,751	59,047	1,279
SBIN	14,482,172	52,528	365
HDFCBANK	1,811,707	45,012	2,495
TCS	1,771,746	39,648	2,252

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	1.9	72	2,835,000
BHEL	80	CE	0.7	72	2,512,500
YESBANK	130	CE	1.5	101	6,353,600
YESBANK	120	CE	2.8	101	6,197,400
MARUTI	7,000	CE	48.8	6,601	156,300
BANKBARODA	130	CE	2.3	121	3,415,500
YESBANK	110	CE	5.3	101	5,722,200
HEROMOTOCO	2,700	CE	26.5	2,582	125,800
TATASTEEL	520	CE	7.7	498	1,363,385
BAJAJ-AUTO	3,000	CE	19.5	2,844	92,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	8.3	101	5,968,600
MARUTI	6,000	PE	33.8	6,601	116,400
SBIN	350	PE	4.2	366	2,499,000
YESBANK	90	PE	4.7	101	4,116,200
AXISBANK	790	PE	14.2	807	1,429,200
SBIN	360	PE	7.5	366	2,445,000
BANKBARODA	120	PE	4.5	121	2,335,500
YESBANK	80	PE	2.5	101	3,790,600
ZEEL	300	PE	6.1	355	677,300
SBIN	340	PE	2.2	366	2,037,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	105	CE	2,288,000	3367%	7.3
UPL	700	CE	239,400	850%	6.8
ADANIPOWER	62	CE	140,000	600%	6.0
BHARATFIN	920	CE	280,000	496%	0.1
TORNTPOWER	310	CE	177,000	436%	8.8
DISHTV	33	CE	196,000	367%	1.4
YESBANK	100	CE	2,371,600	338%	9.5
BANKBARODA	137	CE	112,500	317%	1.0
IDFCFIRSTB	49	CE	144,000	300%	0.3
PETRONET	255	CE	177,000	293%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	72	PE	522,000	2800%	2.3
ADANIPOWER	44	PE	220,000	1000%	0.2
ADANIPOWER	62	PE	220,000	1000%	3.0
ADANIPOWER	65	PE	340,000	750%	4.4
BHARATFIN	880	PE	294,500	610%	0.1
YESBANK	85	PE	1,713,800	513%	3.2
ADANIPOWER	60	PE	2,840,000	492%	2.3
YESBANK	50	PE	217,800	421%	0.4
ADANIPOWER	37	PE	360,000	350%	0.1
NATIONALUM	47	PE	580,000	346%	0.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	110	CE	6,633	5.3
YESBANK	120	CE	5,663	2.8
YESBANK	130	CE	5,230	1.5
RELIANCE	1,300	CE	5,030	25.8
RELIANCE	1,280	CE	4,326	35.1
YESBANK	100	CE	3,125	9.5
YESBANK	105	CE	3,093	7.3
HDFCBANK	2,500	CE	2,963	44.2
RELIANCE	1,320	CE	2,795	18.3
YESBANK	140	CE	2,723	0.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	10,186	8.3
YESBANK	90	PE	6,373	4.7
YESBANK	80	PE	4,159	2.5
YESBANK	110	PE	2,739	13.9
RELIANCE	1,260	PE	2,553	21.3
YESBANK	95	PE	2,366	6.2
MARUTI	6,500	PE	2,115	145.4
BHARATFIN	900	PE	2,076	2.3
YESBANK	105	PE	2,021	10.9
SBIN	360	PE	1,983	7.5

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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