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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	11,980	17,916,975	3,956,300	33.65	1.16	11500
PREVIOUS	11,949	17,985,075	3,923,300	33.2	1.17	
% CHANGE	0.25%	-0.38%	0.84%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a positive bias through the day.
- Nifty added 30 points to close the June series at 11946.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12000CE and 11900PE.
- PCR OI stands at 1.16 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 11500.

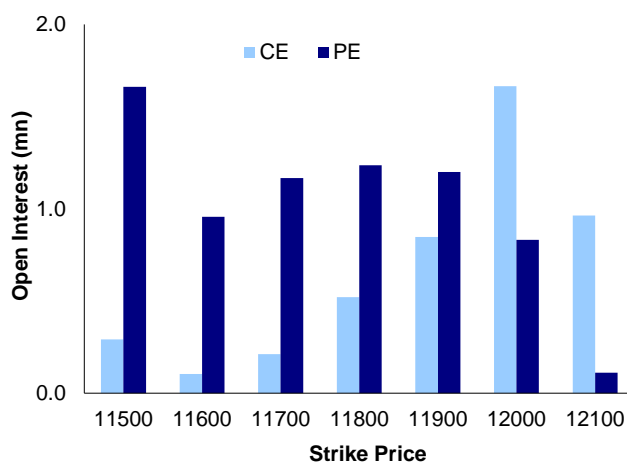
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

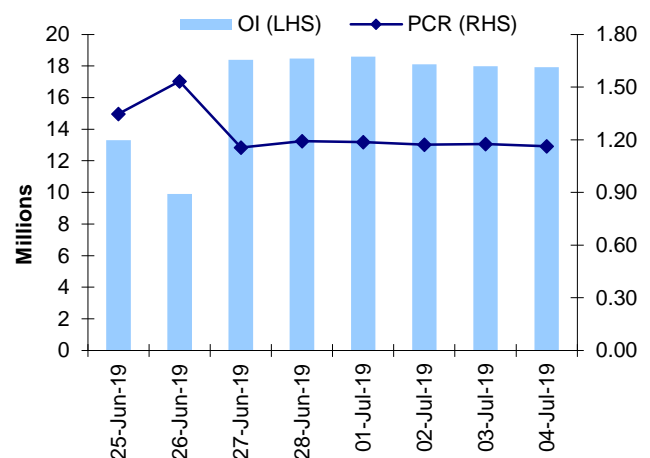
Stocks

- **Sector:-** Banking and Financial stocks traded positive.
- Market wide open interest is seen at 262,130Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	9.7%	3,269,150	-3.9%
AMARAJABAT	8.9%	1,228,500	2.7%
BANKINDIA	6.5%	28,026,000	2.2%
APOLLOHOSP	6.0%	1,439,000	-1.2%
STAR	5.3%	2,726,400	-0.6%
ENGINEERSIN	4.7%	7,875,200	-1.6%
ADANIENIT	4.5%	29,080,000	0.3%
IGL	4.2%	5,832,750	0.1%
UPL	4.2%	14,625,000	7.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	-14.0%	2,331,000	-1.1%
BANKBARODA	-9.9%	54,931,500	3.1%
DLF	-7.0%	43,212,400	0.5%
RELCAPITAL	-6.9%	14,064,000	-0.4%
SIEMENS	-6.1%	1,227,600	1.9%
TORNTPOWER	-5.9%	3,858,000	-1.6%
GAIL	-5.0%	24,144,351	0.8%
HEXAWARE	-4.4%	2,328,000	-2.1%
COLPAL	-4.2%	2,130,800	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	108,105,010	106,584	96
SBIN	19,252,646	71,028	367
BANKBARODA	44,586,582	57,550	129
RELIANCE	4,275,148	54,974	1,284
ICICIBANK	11,810,688	51,779	436
HDFCBANK	1,998,491	49,645	2,484
KOTAKBANK	3,025,925	45,321	1,498
AXISBANK	5,553,273	44,911	809
MARUTI	576,449	37,787	6,544

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.8	74	2,835,000
BHEL	75	CE	2.1	74	2,662,500
YESBANK	120	CE	2.0	97	7,409,600
YESBANK	110	CE	3.7	97	7,304,000
MARUTI	7,000	CE	39.2	6,577	184,575
BANKBARODA	130	CE	5.1	130	3,199,500
LT	1,600	CE	23.7	1,563	684,750
LT	1,580	CE	31.1	1,563	641,250
YESBANK	130	CE	1.2	97	6,336,000
LUPIN	800	CE	7.3	758	317,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	9.9	97	6,204,000
YESBANK	90	PE	5.4	97	5,104,000
YESBANK	80	PE	2.8	97	4,985,200
BANKBARODA	120	PE	1.7	130	2,286,000
MARUTI	6,000	PE	32.9	6,577	118,875
SBIN	360	PE	6.2	368	2,541,000
SBIN	350	PE	3.3	368	2,310,000
ZEEL	300	PE	4.1	355	676,000
SBIN	340	PE	1.8	368	1,854,000
IDEA	13	PE	1.0	12	10,164,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNTV	550	CE	196,000	1533%	6.7
UPL	720	CE	405,000	765%	14.3
PEL	2,200	CE	129,558	480%	16.5
IDEA	17	CE	840,000	329%	0.1
DISHTV	45	CE	238,000	325%	0.2
BANKBARODA	155	CE	144,000	300%	0.5
BANKBARODA	160	CE	220,500	277%	0.4
YESBANK	95	CE	308,000	233%	9.4
PNB	115	CE	133,000	217%	0.1
PEL	2,100	CE	136,504	205%	35.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	680	PE	162,000	2471%	16.1
BANKBARODA	127	PE	189,000	1300%	4.3
PEL	1,900	PE	270,592	1127%	87.3
UPL	660	PE	135,900	844%	10.1
IDBI	37	PE	456,000	660%	1.7
DISHTV	32	PE	154,000	450%	2.5
ADANIENT	160	PE	112,000	367%	10.5
BHARTIARTL	360	PE	338,733	346%	8.8
ASHOKLEY	57	PE	102,000	240%	0.1
DISHTV	32	PE	182,000	225%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	110	CE	5,454	3.7
RELIANCE	1,300	CE	4,896	25.9
INDUSINDBK	1,500	CE	4,699	44.3
YESBANK	100	CE	4,164	6.9
KOTAKBANK	1,500	CE	4,122	31.0
IBULHSGFIN	800	CE	4,082	11.2
SBIN	370	CE	3,916	9.0
IBULHSGFIN	740	CE	3,880	26.0
SBIN	380	CE	3,859	5.2
IBULHSGFIN	720	CE	3,597	33.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	90	PE	4,730	5.4
YESBANK	100	PE	3,759	9.9
IBULHSGFIN	700	PE	3,501	36.6
SBIN	360	PE	2,362	6.2
IBULHSGFIN	660	PE	2,297	21.5
YESBANK	80	PE	2,286	2.8
YESBANK	95	PE	2,283	7.4
IBULHSGFIN	680	PE	2,145	28.2
SBIN	370	PE	2,133	10.5
PEL	1,900	PE	1,935	87.3

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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