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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	11,928	18,370,125	5,786,550	14.3	1.29	11500
PREVIOUS	11,917	18,483,450	5,352,550	10.7	1.32	
% CHANGE	0.10%	-0.61%	8.11%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and had a volatile trading session.
- Nifty added 7 points to close at 11914.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12000CE and in 11400PE.
- PCR OI stands at 1.29 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 11500.

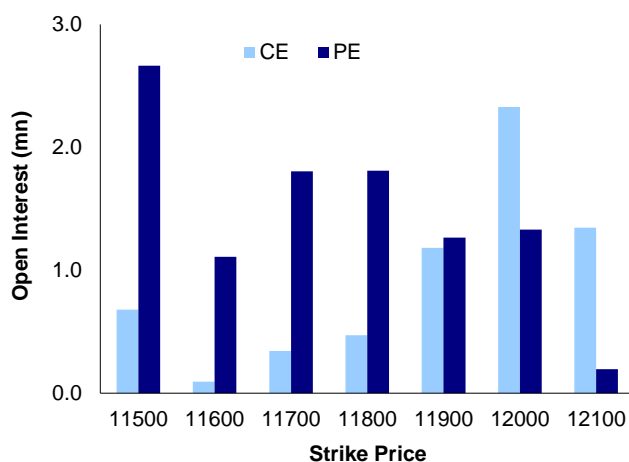
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

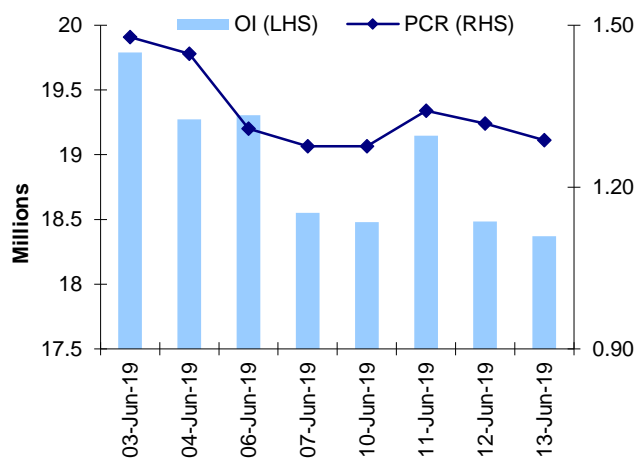
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 292,948Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	9.3%	5,167,500	-2.6%
CEATLTD	8.8%	891,600	-2.7%
RBLBANK	7.6%	5,488,800	-3.0%
DHFL	7.0%	20,311,500	-9.5%
AJANTPHARM	6.2%	490,000	-1.3%
JETAIRWAYS	6.2%	4,547,400	-16.7%
KAJARIACER	5.9%	2,178,800	-0.1%
JINDALSTEL	5.8%	19,593,000	1.9%
TORNTPOWER	5.5%	2,472,000	2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	-12.2%	1,050,700	-0.2%
YESBANK	-10.8%	111,877,500	-13.1%
BPCL	-10.3%	11,194,200	2.0%
KOTAKBANK	-9.0%	8,224,400	1.4%
MOTHERSUMI	-8.9%	31,187,550	2.0%
TATACOMM	-8.5%	1,650,000	-0.2%
REPCOHOME	-7.0%	440,000	0.6%
EQUITAS	-6.9%	7,700,000	0.0%
DCBBANK	-6.4%	3,010,500	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	197,154,833	239,314	117
RELIANCE	7,171,189	94,837	1,327
TCS	3,320,916	75,244	2,254
AXISBANK	9,056,584	74,031	820
HDFCBANK	2,776,987	67,472	2,445
HDFC	2,691,171	58,728	2,198
SBIN	15,509,948	53,297	347
ICICIBANK	12,164,077	50,921	420
MARUTI	561,159	38,209	6,785

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	1.5	309	2,189,607
BHEL	75	CE	0.4	69	4,777,500
TATAMOTORS	200	CE	0.4	168	5,962,000
GAIL	320	CE	3.4	309	1,805,559
SBIN	360	CE	2.5	347	5,934,000
RELIANCE	1,400	CE	4.9	1,328	2,397,000
BHEL	80	CE	0.2	69	3,577,500
BAJAJ-AUTO	3,100	CE	9.2	2,932	168,000
GAIL	350	CE	0.5	309	1,445,514
HEROMOTOCO	2,800	CE	21.9	2,714	189,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.6	2,255	800,750
YESBANK	100	PE	3.7	116	5,703,250
GAIL	300	PE	3.7	309	898,779
SBIN	340	PE	4.0	347	3,156,000
ITC	275	PE	1.5	281	3,552,000
INFY	680	PE	1.0	743	2,078,400
YESBANK	120	PE	10.0	116	4,401,250
SBIN	330	PE	1.8	347	2,625,000
SBIN	300	PE	0.4	347	2,541,000
GAIL	310	PE	7.9	309	698,754

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	120	CE	3,671,500	2625%	6.6
YESBANK	110	CE	544,250	2492%	12.3
INDUSINDBK	1,520	CE	154,500	1188%	31.6
INDUSINDBK	1,500	CE	272,100	943%	41.1
YESBANK	100	CE	126,000	620%	20.0
PCJEWELLER	55	CE	669,500	544%	6.7
IRB	115	CE	224,000	536%	4.1
BANKINDIA	85	CE	210,000	483%	3.6
INDUSINDBK	1,540	CE	205,200	480%	23.8
YESBANK	130	CE	5,773,250	457%	3.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	62	PE	105,000	1400%	0.2
JETAIRWAYS	60	PE	409,200	830%	7.3
RBLBANK	630	PE	124,800	700%	12.1
ALBK	39	PE	299,000	360%	1.1
YESBANK	80	PE	1,330,000	318%	1.0
YESBANK	100	PE	5,703,250	295%	3.7
YESBANK	90	PE	1,289,750	216%	2.0
PNB	65	PE	469,000	168%	0.3
INDUSINDBK	1,400	PE	194,400	105%	15.6
IDFC	32	PE	105,600	100%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IBULHSGFIN	700	CE	18,375	31.8
YESBANK	150	CE	16,290	1.2
YESBANK	140	CE	14,560	1.9
YESBANK	130	CE	13,951	3.4
YESBANK	120	CE	9,773	6.6
IBULHSGFIN	680	CE	8,273	41.6
IBULHSGFIN	660	CE	8,111	54.3
YESBANK	160	CE	7,760	0.8
IBULHSGFIN	640	CE	7,027	67.6
TCS	2,300	CE	6,951	19.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	120	PE	18,046	10.0
YESBANK	110	PE	14,296	6.0
YESBANK	100	PE	12,025	3.7
IBULHSGFIN	600	PE	8,495	6.8
YESBANK	130	PE	6,797	16.7
IBULHSGFIN	620	PE	5,708	8.8
RELIANCE	1,300	PE	4,538	12.0
RELIANCE	1,320	PE	4,268	19.7
IBULHSGFIN	640	PE	4,209	12.2
TCS	2,200	PE	3,952	17.0

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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