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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	11,838	18,467,400	5,403,800	15.05	1.24	11500
PREVIOUS	11,928	18,370,125	5,786,550	14.3	1.29	
% CHANGE	-0.76%	0.53%	-6.61%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower in the second half.
- Nifty lost 90 points to close at 11823.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 11900CE and Reduction in 118-00PE.
- PCR OI stands at 1.24 compared to 1.29 in the previous trading session.x
- Nifty to trade with a support of 11500.

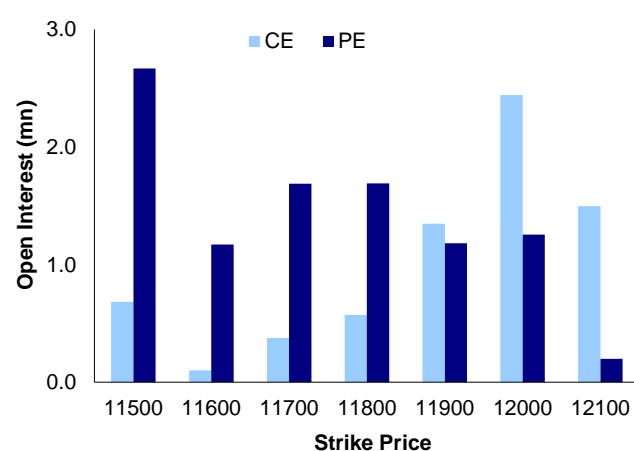
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

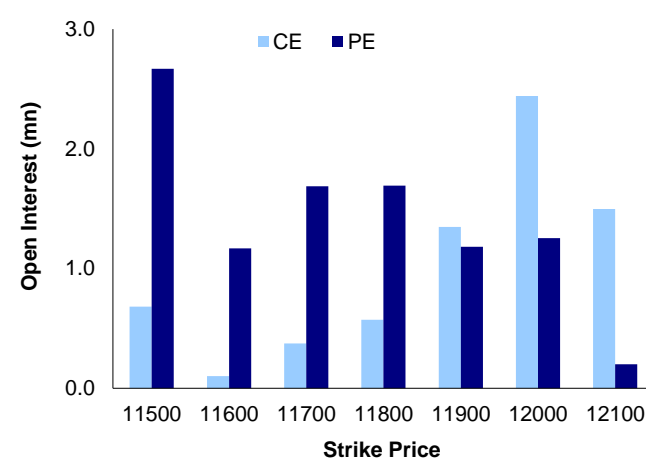
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 315,786Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	380.3%	2,860,000	-80.2%
PCJEWELLER	15.7%	12,194,000	-5.3%
TORNTPHARM	11.2%	626,500	-2.7%
ESCORTS	9.2%	5,999,400	-3.6%
NIITTECH	9.2%	1,281,750	-1.5%
AJANTPHARM	8.9%	533,500	-2.0%
EQUITAS	7.6%	8,284,000	-1.0%
POWERGRID	7.3%	24,636,000	0.4%
ZEEL	7.2%	22,184,500	-4.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	-15.9%	883,400	-2.4%
DHFL	-9.0%	18,492,000	-4.3%
TATAELXSI	-8.6%	1,520,800	1.8%
UBL	-8.4%	1,339,800	-0.2%
CHENNPETRO	-7.9%	793,800	-2.1%
INDIANB	-7.0%	3,106,000	1.6%
IBULHSGFIN	-6.7%	18,556,000	-3.2%
RELCAPITAL	-5.8%	11,772,000	-10.4%
INFIBEAM	-5.2%	9,620,000	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	155,169,990	180,642	115
RELIANCE	6,831,331	89,901	1,318
HDFCBANK	2,989,230	73,056	2,435
AXISBANK	8,919,370	72,294	801
ZEEL	15,916,909	53,441	337
TCS	2,131,408	47,958	2,255
HDFC	2,162,503	47,355	2,186
POWERGRID	19,675,955	38,316	195
SUNPHARMA	9,786,375	37,864	393

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	1.4	309	2,253,615
BHEL	75	CE	0.4	69	4,830,000
TATAMOTORS	200	CE	0.3	164	5,884,000
GAIL	320	CE	3.1	309	1,765,554
SBIN	360	CE	1.9	345	6,057,000
HEROMOTOCO	2,800	CE	12.2	2,677	213,200
BAJAJ-AUTO	3,100	CE	4.8	2,882	174,000
ADANIPTS	430	CE	5.3	424	1,392,500
BANKBARODA	130	CE	1.0	119	5,068,000
GAIL	350	CE	0.5	309	1,424,178

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	3.4	115	6,952,750
TCS	2,000	PE	2.6	2,260	795,500
GAIL	300	PE	3.3	309	869,442
ITC	275	PE	1.6	279	3,571,200
SBIN	340	PE	4.5	345	2,988,000
YESBANK	120	PE	10.6	115	4,446,750
INFY	680	PE	1.2	741	2,049,600
SBIN	330	PE	2.0	345	2,673,000
SBIN	300	PE	0.3	345	2,532,000
DRREDDY	2,500	PE	23.9	2,572	129,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,440	CE	128,100	941%	42.1
IDEA	12	CE	1,251,684	688%	0.4
DLF	180	CE	681,200	482%	4.4
INDUSINDBK	1,460	CE	158,100	318%	32.4
SOUTHBANK	13	CE	231,987	250%	0.5
HEXAWARE	360	CE	124,500	232%	5.0
DLF	175	CE	137,800	231%	6.9
PCJEWELLER	55	CE	2,093,000	213%	6.0
AMBUJACEM	220	CE	307,500	208%	2.1
ESCORTS	580	CE	283,800	200%	7.3
BIOCON	250	CE	140,400	200%	5.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EQUITAS	137	PE	144,000	500%	4.2
PCJEWELLER	40	PE	136,500	425%	0.9
INDUSINDBK	1,300	PE	186,900	307%	9.1
AUROPHARMA	580	PE	142,000	158%	3.5
SOUTHBANK	12	PE	828,525	150%	0.1
JSWSTEEL	265	PE	210,000	122%	4.1
PCJEWELLER	55	PE	409,500	117%	5.3
ZEEL	280	PE	236,600	109%	2.4
NCC	97	PE	400,000	92%	2.3
PCJEWELLER	50	PE	1,709,500	89%	3.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	120	CE	12,450	6.0
IBULHSGFIN	700	CE	12,019	19.8
YESBANK	130	CE	10,264	3.1
YESBANK	140	CE	9,243	1.7
YESBANK	150	CE	6,607	1.0
IBULHSGFIN	740	CE	6,271	9.9
IBULHSGFIN	720	CE	5,966	14.3
INDUSINDBK	1,500	CE	5,849	18.3
RELIANCE	1,320	CE	4,627	21.6
RELIANCE	1,340	CE	4,599	13.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	110	PE	10,483	6.0
YESBANK	100	PE	9,407	3.4
YESBANK	120	PE	6,212	10.6
RELIANCE	1300	PE	5,653	13.9
IBULHSGFIN	640	PE	5,460	17.4
INDUSINDBK	1400	PE	5,079	33.2
YESBANK	90	PE	4,777	1.7
IBULHSGFIN	660	PE	4,703	25.0
IBULHSGFIN	680	PE	3,537	34.0
TCS	2200	PE	3,389	14.0

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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