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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	11,658	16,377,750	5,410,050	-4.15	0.99	11460
PREVIOUS	11,579	16,600,875	4,339,550	-8.8	0.97	
% CHANGE	0.68%	-1.34%	24.67%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained in the second half to close above 11650 levels.
- Nifty added 74 points to close at 11662.
- OI concentration is seen at 12000CE and 11300PE.
- Activity witnessed in 11600 strike.
- PCR OI stands at 0.99 compared to 0.97 in the previous trading session.
- Nifty to trade with a support of 11460.

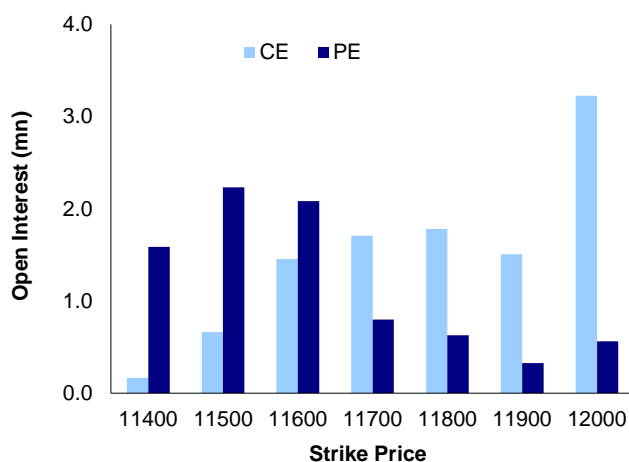
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

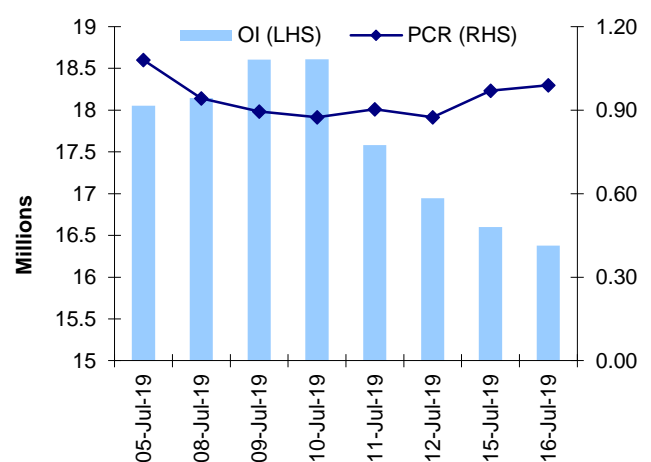
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 329,401Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	24.3%	3,178,000	-2.9%
TORNTPHARM	12.4%	689,000	3.6%
MCX	11.2%	1,648,500	-0.6%
CUMMINSIND	8.7%	1,997,100	-1.0%
DABUR	8.7%	11,996,250	3.5%
PETRONET	8.6%	16,095,000	1.3%
ARVIND	8.0%	7,710,000	0.8%
IGL	6.6%	4,169,000	1.7%
MOTHERSUMI	5.6%	26,753,100	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	-9.9%	6,334,800	-4.5%
EQUITAS	-9.0%	11,004,000	0.4%
MANAPPURAM	-7.5%	12,972,000	6.3%
JUBLFOOD	-6.9%	2,599,000	5.3%
ESCORTS	-6.8%	5,644,100	3.1%
BANKBARODA	-6.3%	46,503,000	1.8%
BALKRISIND	-5.9%	2,013,600	0.9%
HAVELLS	-5.9%	5,493,000	2.4%
UNIONBANK	-4.6%	30,051,000	3.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	228,682,135	228,429	104
HDFCBANK	3,192,642	76,524	2,391
TATAMOTORS	39,025,331	65,274	170
RELIANCE	4,604,019	59,204	1,293
SBIN	16,251,836	59,143	364
TCS	2,735,399	57,687	2,106
LT	3,654,380	52,928	1,461
ICICIBANK	12,149,205	51,893	425
AXISBANK	6,170,479	46,669	761

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.1	65	5,017,500
INDUSINDBK	1,600	CE	3.4	1,479	1,166,400
BANKBARODA	130	CE	1.2	125	4,095,000
TATASTEEL	500	CE	2.8	478	2,603,694
BHEL	70	CE	0.3	65	3,772,500
TCS	2,200	CE	6.2	2,109	958,500
TATAMOTORS	180	CE	1.3	170	4,686,000
YESBANK	110	CE	6.6	104	8,954,000
YESBANK	120	CE	3.8	104	8,822,000
LT	1,600	CE	2.2	1,448	810,375

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	6.5	261	2,112,000
YESBANK	90	PE	3.2	104	7,506,400
TATAMOTORS	150	PE	0.5	170	3,798,000
SBIN	350	PE	1.5	364	3,630,000
TATAMOTORS	160	PE	1.3	170	3,417,000
YESBANK	80	PE	1.6	104	6,692,400
SBIN	360	PE	3.7	364	3,312,000
YESBANK	50	PE	0.1	104	5,385,600
YESBANK	100	PE	6.4	104	5,264,600
BANKBARODA	120	PE	1.3	125	1,962,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	590	CE	126,000	1400%	14.5
RBLBANK	600	CE	423,600	1161%	10.7
FEDERALBNK	114	CE	231,000	450%	0.6
FEDERALBNK	112	CE	210,000	275%	0.6
FEDERALBNK	107	CE	1,134,000	252%	1.9
BANKINDIA	82	CE	126,000	250%	4.1
FEDERALBNK	104	CE	406,000	205%	3.2
FEDERALBNK	110	CE	9,800,000	196%	1.1
FEDERALBNK	103	CE	266,000	192%	4.5
FEDERALBNK	115	CE	3,360,000	177%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	97	PE	119,000	750%	0.4
FEDERALBNK	103	PE	1,064,000	485%	1.3
TATAMOTORS	165	PE	2,292,000	409%	2.3
JUSTDIAL	640	PE	110,600	365%	5.8
WIPRO	245	PE	272,000	347%	1.7
SUNPHARMA	430	PE	359,700	319%	7.6
FEDERALBNK	90	PE	1,463,000	318%	0.2
FEDERALBNK	95	PE	2,464,000	314%	0.3
YESBANK	105	PE	558,800	291%	9.0
RBLBANK	550	PE	116,400	273%	8.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	CE	15,774	11.0
YESBANK	110	CE	15,171	6.6
YESBANK	120	CE	10,500	3.8
FEDERALBNK	110	CE	9,106	1.1
YESBANK	105	CE	8,505	8.5
YESBANK	130	CE	7,699	2.1
RELIANCE	1,300	CE	7,679	20.4
TATAMOTORS	170	CE	6,108	4.1
INFY	800	CE	5,715	4.5
TCS	2,160	CE	5,556	11.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	90	PE	8,340	3.2
YESBANK	80	PE	7,017	1.6
YESBANK	100	PE	6,509	6.4
YESBANK	95	PE	5,585	4.7
RELIANCE	1,280	PE	5,281	17.8
IBULHSGFIN	600	PE	4,308	10.5
FEDERALBNK	100	PE	4,008	0.7
RELIANCE	1,260	PE	3,980	11.0
MARUTI	6,000	PE	3,954	41.6
INFY	760	PE	3,780	2.9

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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