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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	11,676	15,643,125	3,680,050	-11.2	1.05	11460
PREVIOUS	11,658	16,377,750	5,410,050	-4.15	0.99	
% CHANGE	0.15%	-4.49%	-31.98%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound.
- Nifty added 24 points to close at 11687.
- OI concentration is seen at 12000CE and 11600PE.
- Activity witnessed in 11600 strike.
- PCR OI stands at 1.05 compared to 0.99 in the previous trading session.
- Nifty to trade with a support of 11460.

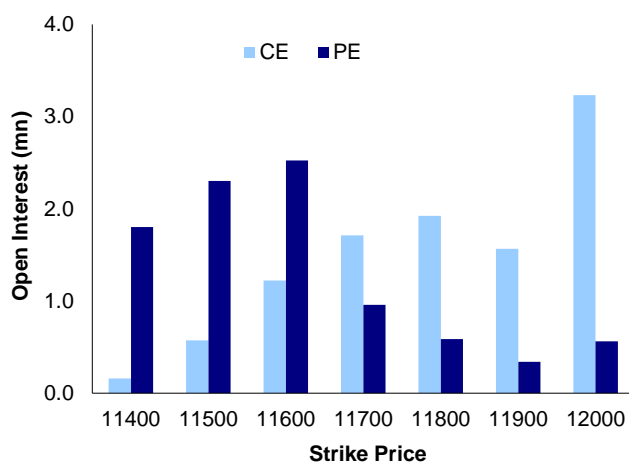
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

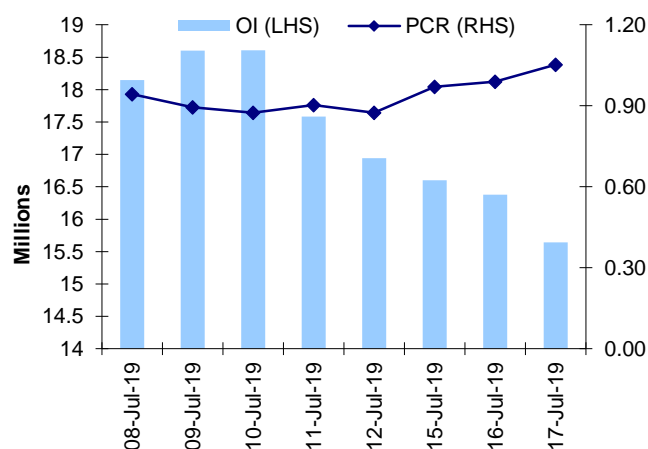
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 337,435Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATAELXI	45.5%	2,618,400	-8.9%
RBLBANK	16.7%	7,389,600	2.0%
DHFL	16.4%	18,476,000	11.2%
KOTAKBANK	12.7%	8,450,800	2.2%
MCX	10.5%	1,822,100	4.9%
COLPAL	10.0%	2,443,000	2.9%
DABUR	10.0%	13,191,250	1.4%
CESC	8.3%	965,600	1.6%
TORNTPHARM	6.5%	734,000	-1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUBLFOOD	-8.5%	2,377,000	-1.1%
HINDPETRO	-6.5%	14,716,800	0.4%
SRF	-6.1%	994,750	-2.4%
BSOFT	-6.1%	2,677,500	-0.5%
CASTROLIND	-6.0%	7,466,400	1.8%
TECHM	-5.5%	16,208,400	2.2%
BERGEPAIN	-4.7%	2,081,200	1.5%
YESBANK	-4.5%	114,166,800	-5.2%
BATAINDIA	-4.4%	2,042,150	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	238,375,009	243,807	98
KOTAKBANK	6,202,534	95,185	1,535
SBIN	17,545,177	64,672	372
RELIANCE	4,334,958	55,796	1,282
HDFCBANK	1,939,934	46,599	2,397
ICICIBANK	10,961,022	46,550	425
AXISBANK	5,757,193	43,577	753
TATAMOTORS	25,236,730	42,617	168
HDFC	1,692,841	38,677	2,287

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	110	CE	4.5	99	13439,800
BHEL	75	CE	0.1	64	5,010,000
YESBANK	120	CE	2.5	99	10755,800
TATAMOTORS	180	CE	0.8	168	5,439,000
TATASTEEL	500	CE	2.5	477	2,752,234
TCS	2,200	CE	6.0	2,120	955,000
BHEL	70	CE	0.2	64	3,795,000
INDUSINDBK	1,600	CE	4.9	1,505	947,600
BANKBARODA	130	CE	1.9	127	3,739,500
WIPRO	270	CE	2.1	260	2,640,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	6.4	260	3,929,600
SBIN	360	PE	1.8	372	4,881,000
YESBANK	90	PE	5.3	99	7,724,200
YESBANK	80	PE	2.8	99	7,598,800
SBIN	350	PE	0.8	372	4,215,000
YESBANK	50	PE	0.3	99	6,353,600
YESBANK	100	PE	9.4	99	6,219,400
TATAMOTORS	150	PE	0.5	168	3,177,000
WIPRO	240	PE	1.6	260	1,676,800
TATAMOTORS	160	PE	1.4	168	2,955,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAELXSI	780	CE	342,000	56900%	5.1
TATAELXSI	800	CE	795,600	14633%	3.1
TATAELXSI	810	CE	249,000	3092%	2.4
DHFL	55	CE	1,004,000	2410%	6.7
DHFL	65	CE	316,000	618%	3.1
DHFL	210	CE	104,000	333%	0.1
DHFL	200	CE	2,220,000	327%	0.1
TATAELXSI	820	CE	220,200	322%	1.9
STAR	370	CE	102,000	305%	8.4
DHFL	60	CE	1,260,000	294%	4.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAELXSI	740	PE	139,800	23200%	14.9
WIPRO	235	PE	131,200	4000%	1.2
NBCC	49	PE	442,000	2500%	1.5
DHFL	55	PE	660,000	1550%	6.4
KOTAKBANK	1,520	PE	134,400	984%	20.6
INFY	790	PE	910,800	442%	7.4
DHFL	20	PE	928,000	416%	0.2
DHFL	45	PE	136,000	386%	2.3
WIPRO	230	PE	1,059,200	289%	0.8
SBIN	365	PE	2,319,000	238%	2.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	110	CE	16,894	4.5
YESBANK	120	CE	11,302	2.5
YESBANK	100	CE	9,704	7.9
INDUSINDBK	1,500	CE	9,598	29.5
YESBANK	105	CE	8,856	6.0
YESBANK	130	CE	8,121	1.4
RELIANCE	1,300	CE	6,723	17.0
YESBANK	115	CE	6,251	3.4
TATAELXSI	800	CE	6,097	3.1
SBIN	370	CE	6,067	6.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	11,565	9.4
YESBANK	90	PE	10,556	5.3
YESBANK	95	PE	6,905	7.2
MARUTI	6,000	PE	5,794	60.5
YESBANK	80	PE	4,692	2.8
YESBANK	105	PE	4,500	12.5
SBIN	360	PE	4,098	1.8
INFY	780	PE	4,085	4.3
RELIANCE	1,280	PE	3,527	21.8
INFY	770	PE	3,392	2.5

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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