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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 | 11,604 | 15,591,750 | 5,096,750 | 8.35 | 0.93 | 11460 |
| PREVIOUS | 11,676 | 15,643,125 | 3,680,050 | -11.2 | 1.05 | |
| % CHANGE | -0.61% | -0.33% | 38.50% | - | - | |

OUTLOOK

Nifty

- Nifty opened negative and continued to stoop lower in the second half.
- Nifty lost 90 points to close at 11596.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11700CE and 11500PE.
- PCR OI stands at 0.93 compared to 1.05 in the previous trading session.
- Nifty to trade with a support of 11460.

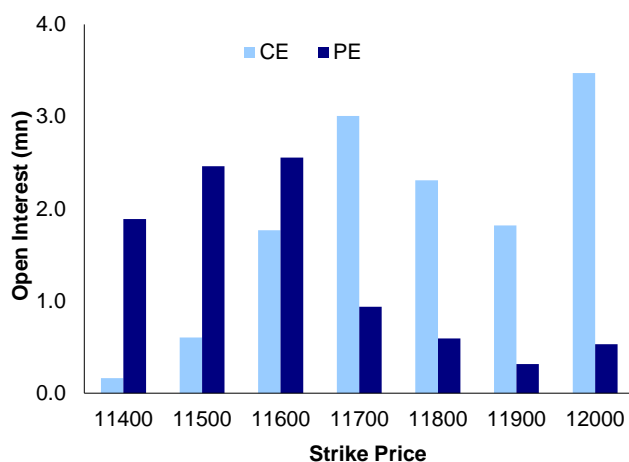
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

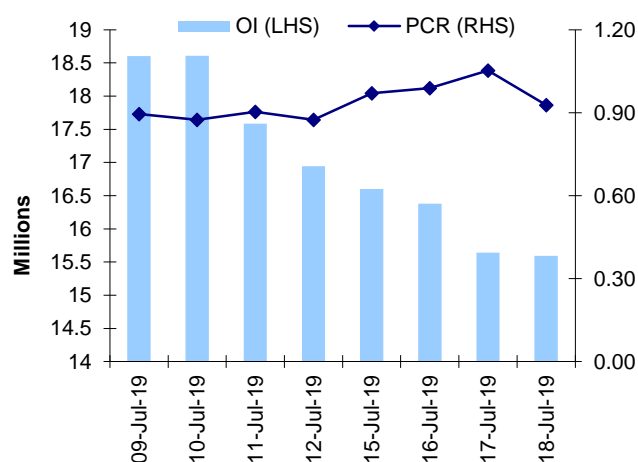
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 305,994Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| MINDTREE | 23.0% | 1,779,000 | -8.0% |
| ACC | 11.2% | 2,322,000 | -1.7% |
| ONGC | 9.8% | 53,400,000 | -4.3% |
| YESBANK | 9.1% | 124,509,000 | -12.8% |
| NTPC | 8.5% | 68,572,800 | -1.6% |
| CANBK | 8.0% | 10,206,000 | -4.2% |
| KAJARIACER | 8.0% | 2,447,900 | -3.6% |
| OIL | 7.0% | 8,174,595 | -4.3% |
| CONCOR | 6.7% | 2,697,738 | -2.3% |

OI DECREASE

| SYMBOL | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| COLPAL | -16.0% | 2,052,400 | 3.1% |
| TATAELXSI | -12.8% | 2,283,600 | -1.4% |
| BHEL | -10.3% | 40,800,000 | -0.2% |
| SBIN | -9.1% | 60,672,000 | -2.3% |
| BIOCON | -8.1% | 10,197,000 | 0.1% |
| RECLTD | -8.0% | 40,164,000 | -3.8% |
| INDUSINDBK | -6.0% | 10,727,600 | -2.0% |
| BERGEPAIN | -5.7% | 1,962,400 | -0.9% |
| INFY | -5.6% | 54,027,600 | -0.2% |

CASH STATISTICS

TOP VOLUMES

| SYMBOL | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|----------|---------------------|------------------|-------|
| YESBANK | 229,258,092 | 199,832 | 86 |
| HDFC | 4,047,413 | 94,413 | 2,345 |
| AXISBANK | 11,283,488 | 83,818 | 740 |
| SBIN | 21,691,056 | 79,835 | 364 |
| RELIANCE | 5,459,896 | 69,300 | 1,262 |
| HDFCBANK | 2,700,646 | 65,279 | 2,412 |
| MARUTI | 1,097,857 | 65,195 | 5,882 |
| TCS | 3,072,096 | 64,031 | 2,066 |
| WIPRO | 21,027,353 | 56,414 | 269 |

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| BHEL | 75 | CE | 0.1 | 64 | 4,725,000 |
| ACC | 1,600 | CE | 24.6 | 1,572 | 266,400 |
| ACC | 1,620 | CE | 18.1 | 1,572 | 262,800 |
| TATASTEEL | 500 | CE | 1.3 | 468 | 3,091,754 |
| YESBANK | 110 | CE | 0.7 | 86 | 12,975,600 |
| YESBANK | 100 | CE | 1.2 | 86 | 12,727,000 |
| BHEL | 70 | CE | 0.2 | 64 | 3,945,000 |
| TATAMOTORS | 180 | CE | 0.3 | 161 | 5,556,000 |
| TATAMOTORS | 170 | CE | 0.8 | 161 | 5,535,000 |
| TCS | 2,200 | CE | 2.6 | 2,072 | 1,040,000 |

SIGNIFICANT PUT OPEN INTEREST

| SYMBOL | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| WIPRO | 260 | PE | 1.0 | 270 | 3,190,400 |
| YESBANK | 80 | PE | 2.2 | 86 | 8,283,000 |
| SBIN | 360 | PE | 2.9 | 365 | 3,618,000 |
| SBIN | 350 | PE | 1.0 | 365 | 3,441,000 |
| YESBANK | 50 | PE | 0.1 | 86 | 6,432,800 |
| WIPRO | 250 | PE | 0.4 | 270 | 1,632,000 |
| TATAMOTORS | 150 | PE | 0.7 | 161 | 2,826,000 |
| ACC | 1,500 | PE | 13.1 | 1,572 | 108,000 |
| YESBANK | 90 | PE | 6.7 | 86 | 5,491,200 |
| YESBANK | 70 | PE | 0.8 | 86 | 5,447,200 |

SIGNIFICANT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|------------|
| MINDTREE | 700 | CE | 157,800 | 26200% | 13.7 |
| MINDTREE | 740 | CE | 163,800 | 9000% | 3.7 |
| COALINDIA | 220 | CE | 266,200 | 3933% | 3.6 |
| COALINDIA | 225 | CE | 382,800 | 2075% | 1.9 |
| FEDERALBNK | 99 | CE | 238,000 | 1600% | 1.7 |
| ONGC | 145 | CE | 525,000 | 1456% | 2.1 |
| ASHOKLEY | 77 | CE | 246,000 | 1267% | 2.3 |
| ONGC | 147 | CE | 255,000 | 1260% | 1.3 |
| COLPAL | 1,220 | CE | 122,500 | 994% | 9.5 |
| YESBANK | 85 | CE | 2,589,400 | 960% | 4.6 |

SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| EQUITAS | 102 | PE | 328,000 | 8100% | 0.7 |
| HDFC | 2,320 | PE | 113,000 | 3667% | 19.1 |
| HDFC | 2,300 | PE | 330,500 | 1903% | 11.9 |
| NATIONALUM | 43 | PE | 520,000 | 940% | 0.1 |
| FEDERALBNK | 92 | PE | 217,000 | 933% | 0.5 |
| BEL | 92 | PE | 114,000 | 533% | 1.1 |
| WIPRO | 267 | PE | 108,800 | 386% | 2.8 |
| FEDERALBNK | 93 | PE | 259,000 | 270% | 0.5 |
| FEDERALBNK | 94 | PE | 168,000 | 243% | 0.6 |
| BEL | 97 | PE | 300,000 | 213% | 3.1 |

CALL OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| YESBANK | 100 | CE | 29,052 | 1.2 |
| YESBANK | 110 | CE | 21,290 | 0.7 |
| YESBANK | 90 | CE | 16,432 | 2.7 |
| YESBANK | 120 | CE | 13,012 | 0.4 |
| YESBANK | 95 | CE | 11,168 | 1.7 |
| MARUTI | 6,200 | CE | 8,951 | 11.5 |
| MARUTI | 6,000 | CE | 8,403 | 43.2 |
| MARUTI | 6,100 | CE | 7,825 | 21.2 |
| RELIANCE | 1,300 | CE | 7,706 | 10.0 |
| YESBANK | 105 | CE | 6,832 | 0.9 |

PUT OPTION VOLUMES

| SYMBOL | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|----------|------------|-------------|-----------|------------|
| YESBANK | 80 | PE | 16,150 | 2.2 |
| YESBANK | 90 | PE | 12,920 | 6.7 |
| YESBANK | 85 | PE | 10,025 | 3.8 |
| MARUTI | 5,800 | PE | 8,797 | 68.9 |
| YESBANK | 70 | PE | 8,111 | 0.8 |
| MARUTI | 5,900 | PE | 7,198 | 105.3 |
| MARUTI | 5,700 | PE | 5,694 | 43.3 |
| MARUTI | 6,000 | PE | 5,444 | 165.5 |
| RELIANCE | 1,260 | PE | 4,695 | 20.1 |
| SBIN | 360 | PE | 3,936 | 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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