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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	11,664	16,909,575	6,334,050	93.6	1.08	11260
PREVIOUS	11,538	14,160,750	4,415,150	91.7	1.39	
% CHANGE	1.09%	19.41%	43.46%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained in the second half.
- Nifty added 124 points to close at 11570.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 12000CE and in 11500PE.
- PCR OI stands at 1.08.
- Nifty to trade with a support of 11260.

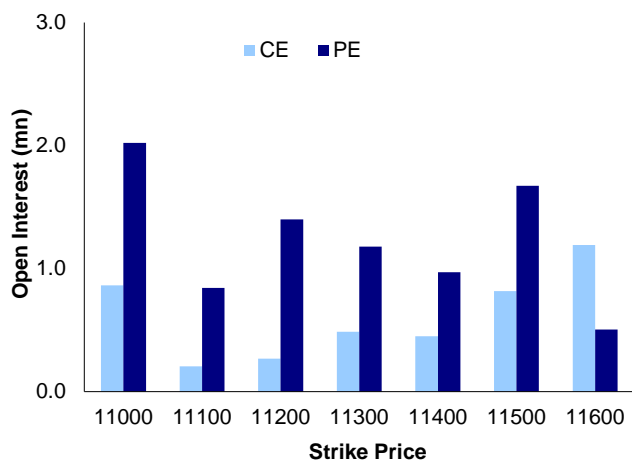
NIFTY LEVELS

11150 11275 11359 11435 11531 11645

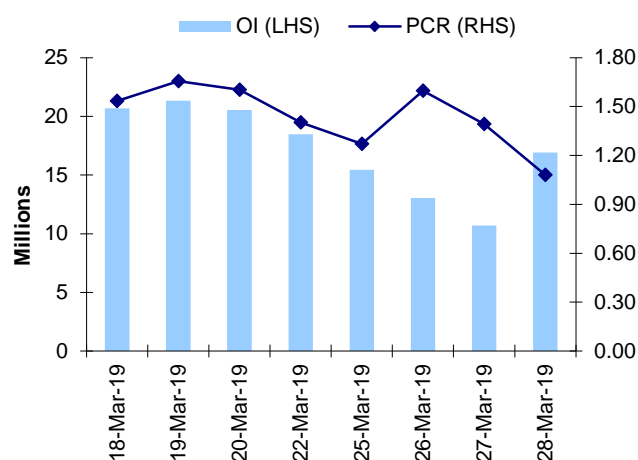
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 261,158Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	118.4%	2,333,100	-3.2%
RPOWER	108.4%	100,384,000	2.4%
CESC	99.2%	1,398,100	0.6%
DRREDDY	80.0%	3,317,500	-1.7%
HINDPETRO	77.5%	13,801,200	1.2%
NATIONALUM	76.0%	29,568,000	-0.3%
BATAINDIA	72.7%	1,969,550	3.1%
INFIBEAM	64.1%	12,028,000	1.2%
EXIDEIND	63.8%	6,376,000	-2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OIL	-2.6%	7,783,710	1.8%
CEATLTD	-0.2%	980,800	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	63,244,736	199,338	319
RELIANCE	10,482,938	142,289	1,360
YESBANK	48,078,072	131,548	276
AXISBANK	16,643,818	129,027	781
HDFC	6,370,987	123,784	1,944
HDFCBANK	4,888,582	112,640	2,303
ICICIBANK	23,117,485	92,223	401
TCS	4,054,489	80,845	2,000
JSWSTEEL	21,745,652	62,639	288

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	5.0	321	5,358,000
ICICIBANK	400	CE	13.8	402	6,391,000
SBIN	315	CE	14.6	321	4,962,000
MARUTI	7,000	CE	96.4	6,655	142,650
BHEL	75	CE	2.5	72	2,655,000
LT	1,400	CE	33.1	1,396	275,250
HEROMOTOCO	2,700	CE	42.4	2,553	118,400
AXISBANK	760	CE	39.4	785	1,369,200
TATAMOTORS	200	CE	1.5	172	2,218,000
HEROMOTOCO	2,800	CE	22.5	2,553	110,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	400	PE	11.0	402	5,846,500
AXISBANK	760	PE	16.1	785	1,416,000
DRREDDY	3,000	PE	268.0	2,744	127,750
INFY	730	PE	20.2	745	1,628,400
TCS	2,000	PE	62.7	2,017	414,000
TCS	1,800	PE	9.7	2,017	407,000
HEROMOTOCO	2,400	PE	37.0	2,553	75,400
INFY	700	PE	10.0	745	1,248,000
HEROMOTOCO	2,500	PE	69.9	2,553	59,400
TATASTEEL	460	PE	2.2	512	615,380

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIANB	320	CE	110,000	5400%	2.3
RPOWER	11	CE	2,688,000	2300%	1.0
ONGC	160	CE	611,250	1711%	4.4
RPOWER	10	CE	288,000	1700%	1.5
RPOWER	12	CE	2,144,000	1118%	0.7
SBIN	335	CE	219,000	1117%	6.3
RPOWER	15	CE	576,000	1100%	0.2
DHFL	190	CE	139,500	1063%	4.8
L&TFH	175	CE	103,500	1050%	2.0
BANKINDIA	120	CE	240,000	900%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RPOWER	10	PE	1,632,000	5000%	0.7
DHFL	160	PE	208,500	3375%	21.6
ITC	275	PE	300,000	1463%	0.7
RPOWER	11	PE	3,472,000	1450%	1.1
TATAMTRDVR	100	PE	174,800	1433%	14.7
WIPRO	255	PE	281,600	1367%	6.7
TATAPOWER	85	PE	117,000	1200%	12.8
IBULHSGFIN	800	PE	328,500	1095%	47.7
SUNPHARMA	550	PE	155,100	985%	67.9
TATAGLOBAL	220	PE	137,250	917%	20.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	CE	27,966	1.4
YESBANK	280	CE	24,118	0.1
SBIN	315	CE	19,317	3.4
SBIN	320	CE	18,561	0.2
MARUTI	6,600	CE	16,681	2.2
TCS	2,000	CE	15,270	0.7
IBULHSGFIN	800	CE	13,888	6.9
ICICIBANK	400	CE	13,276	0.5
RELIANCE	1,380	CE	12,801	0.1
YESBANK	270	CE	12,756	5.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	13,375	0.1
RELIANCE	1,360	PE	10,278	1.1
SBIN	310	PE	8,713	0.1
YESBANK	270	PE	8,210	0.1
MARUTI	6,500	PE	6,812	0.6
HEROMOTOCO	2,500	PE	5,076	0.2
SBIN	315	PE	4,978	0.1
HDFCBANK	2,280	PE	4,978	0.3
SBIN	305	PE	4,811	0.1
YESBANK	260	PE	4,574	0.1

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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