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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	11,733	23,746,575	6,212,050	57.15	1.12	11525
PREVIOUS	11,750	18,046,275	5,051,650	58.85	1.83	
% CHANGE	-0.14%	31.59%	22.97%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a negative bias.
- Nifty lost 15 points to close at 11676.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11800CE and in 11700PE.
- PCR OI stands at 1.12.
- Nifty to trade with a support of 11525.

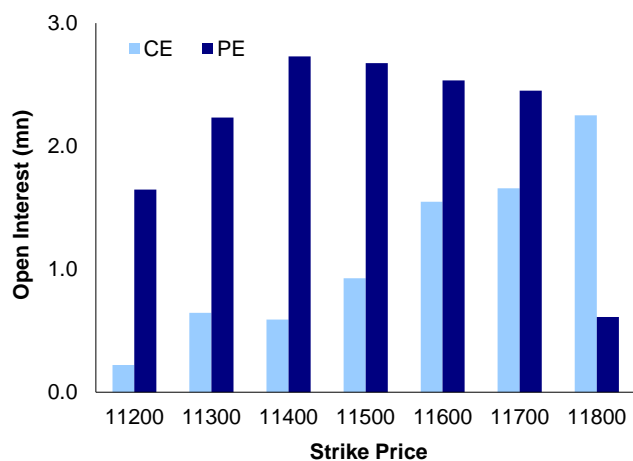
NIFTY LEVELS

11306 11444 11519 11638 11719 11808

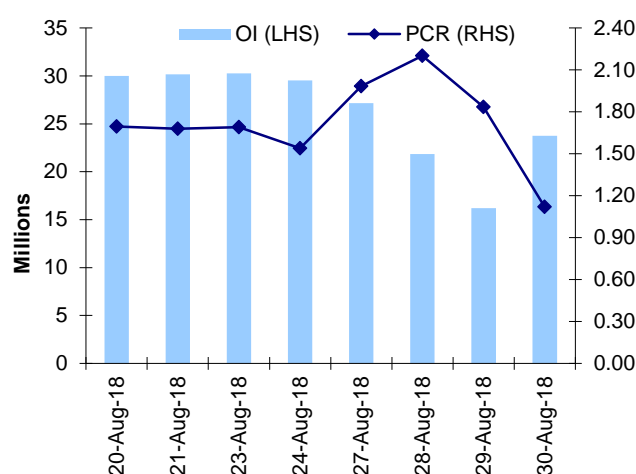
Stocks

- Sector: - Metal stocks traded positive.
- Market wide open interest is seen at 304,379Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	90.69%	5,044,600	-1.75%
AMARAJABAT	90.57%	1,173,900	-2.23%
CUMMINSIND	88.03%	616,000	0.14%
NCC	85.20%	45,736,000	-0.10%
CEATLTD	85.16%	1,178,800	-0.93%
ICICIPRULI	78.67%	4,747,600	-1.42%
COLPAL	75.33%	1,960,000	0.20%
COALINDIA	72.65%	18,387,600	-0.24%
ADANIPTS	72.26%	8,135,000	-0.56%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,850,042	125,934	1,274
HDFCBANK	5,456,865	112,865	2,066
JSWSTEEL	27,089,981	108,723	398
YESBANK	28,157,288	101,706	362
AXISBANK	14,868,623	96,600	650
RELINFRA	17,817,637	82,141	464
ITC	24,973,007	79,510	320
ICICIBANK	22,349,447	76,478	344
ADANIPT	28,402,633	64,222	224

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	400	CE	3.0	359	678,600
BHEL	90	CE	1.3	81	2,160,000
YESBANK	400	CE	7.2	365	3,276,000
YESBANK	380	CE	13.6	365	3,018,750
LT	1,400	CE	14.5	1,356	717,000
BHEL	85	CE	2.3	81	1,732,500
MARUTI	9,500	CE	121.2	9,276	109,050
ITC	320	CE	9.6	322	3,616,800
MARUTI	10,000	CE	34.5	9,276	102,375
TATAMOTORS	300	CE	1.6	261	2,958,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	13.3	653	4,178,400
YESBANK	340	PE	11.8	365	2,234,750
BANKBARODA	140	PE	2.6	151	2,168,000
BHEL	70	PE	0.5	81	1,237,500
BPCL	300	PE	0.6	359	360,000
YESBANK	330	PE	9.0	365	1,646,750
YESBANK	360	PE	18.3	365	1,375,500
TATAMOTORS	250	PE	5.2	261	1,921,500
YESBANK	350	PE	14.9	365	1,242,500
SUNPHARMA	640	PE	20.8	642	764,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	580	CE	102,000	4150%	83.0
ITC	345	CE	254,400	3433%	2.2
UNIONBANK	120	CE	204,000	3300%	0.3
ONGC	195	CE	127,500	1600%	1.6
JISLJALEQS	90	CE	225,000	1150%	2.8
YESBANK	360	CE	525,000	1100%	23.1
HINDPETRO	250	CE	244,125	1092%	14.3
JISLJALEQS	100	CE	189,000	950%	0.9
INDIACEM	135	CE	346,500	890%	3.4
ORIENTBANK	90	CE	336,000	833%	3.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	300	PE	733,250	20850%	3.4
INFIBEAM	200	PE	444,000	5450%	4.3
L&TFH	220	PE	157,500	3400%	34.4
DHFL	680	PE	105,000	3400%	31.9
HINDPETRO	400	PE	166,950	2550%	142.6
ITC	325	PE	100,800	2000%	10.5
PFC	110	PE	876,000	1986%	23.9
FEDERALBNK	97	PE	209,000	1800%	16.0
UNIONBANK	100	PE	102,000	1600%	10.5
JISLJALEQS	80	PE	270,000	1400%	2.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	310	CE	24,048	0.2
RELIANCE	1,280	CE	21,129	0.6
RELIANCE	1,300	CE	16,737	0.1
TATASTEEL	600	CE	12,007	7.0
ICICIBANK	350	CE	11,596	0.1
ITC	320	CE	10,688	0.3
SBIN	315	CE	10,586	0.1
ICICIBANK	340	CE	9,311	3.7
MARUTI	9,400	CE	8,735	0.1
AXISBANK	650	CE	8,023	1.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	PE	18,072	3.9
RELIANCE	1,260	PE	8,695	0.1
TATASTEEL	600	PE	7,680	0.1
SBIN	305	PE	6,531	0.1
YESBANK	360	PE	6,041	0.2
MARUTI	9,200	PE	5,891	2.4
AXISBANK	640	PE	5,504	0.2
SBIN	300	PE	5,358	0.1
ICICIBANK	340	PE	4,582	0.2
AXISBANK	650	PE	4,328	1.6

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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