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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	11,090	21,131,850	7,281,550	28.3	1.63	10845
PREVIOUS	10,952	18,756,750	4,646,300	17.7	1.43	
% CHANGE	1.27%	12.66%	56.72%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained as it crossed 11000 levels.
- Nifty added 128 points to close at 11062.
- OI concentration is seen at 11000CE and 10700PE.
- Addition witnessed in 11000PE and Reduction in 11200CE.
- PCR OI stands at 1.63 compared to 1.43 in the previous trading session.
- Nifty to trade with a support of 10845.

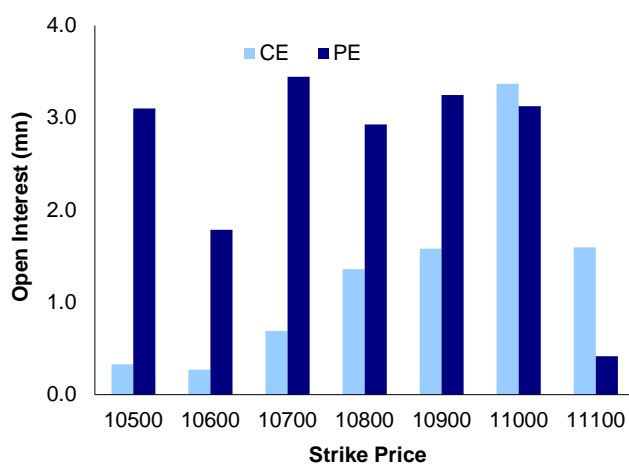
NIFTY LEVELS

10802 10928 11096 11191 11268 11343

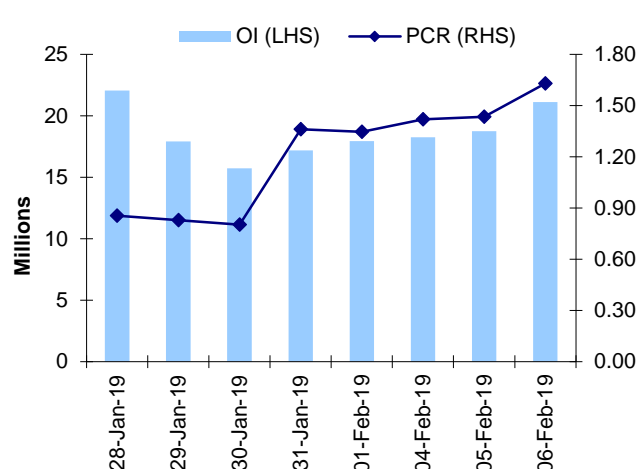
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 319,001Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CIPLA	33.31%	9,882,000	5.31%
CESC	26.92%	1,153,900	5.34%
SRF	17.43%	977,000	9.88%
MUTHOOTFIN	17.18%	1,534,500	-2.78%
TECHM	15.28%	15,032,400	8.04%
DISHTV	14.76%	62,528,000	18.87%
GODFRYPHLP	10.97%	488,600	3.59%
RELINFRA	10.91%	12,135,500	-32.10%
EXIDEIND	10.02%	8,520,000	-0.52%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RELCAPITAL	-14.40%	9,378,000	-5.32%
SREINFRA	-12.11%	11,232,000	-0.67%
BEML	-10.13%	1,446,200	-0.68%
RAMCOCEM	-9.92%	516,000	1.47%
BANKINDIA	-9.89%	21,600,000	1.04%
MGL	-9.42%	813,600	0.56%
DHFL	-8.32%	19,876,500	-2.41%
JUBLFOOD	-7.79%	2,825,000	-0.73%
IRB	-6.55%	6,528,000	4.84%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELINFRA	87,700,480	146,282	154
RELIANCE	9,411,585	123,229	1,310
TECHM	14,860,848	118,549	811
ZEEL	25,112,956	97,120	388
YESBANK	45,391,450	79,824	176
RELCAPITAL	42,837,613	60,617	144
AXISBANK	8,077,340	58,642	726
HDFCBANK	2,718,921	57,666	2,123
ICICIBANK	15,396,216	55,251	359

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	CE	5.2	290	10,143,000
BHEL	70	CE	0.3	60	4,072,500
BHEL	65	CE	0.8	60	4,027,500
BPCL	350	CE	5.4	333	426,600
HEROMOTOCO	3,000	CE	24.8	2,835	148,800
HEROMOTOCO	2,700	CE	164.3	2,835	139,400
HEROMOTOCO	2,900	CE	51.5	2,835	133,000
SBIN	310	CE	2.9	290	5,448,000
BAJAJ-AUTO	2,800	CE	61.7	2,786	122,500
BHEL	75	CE	0.2	60	2,242,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	500	PE	9.5	531	1,464,000
BHEL	50	PE	0.3	60	3,090,000
TCS	1,700	PE	2.1	2,086	1,022,750
HINDALCO	190	PE	1.4	212	2,271,500
CIPLA	510	PE	11.4	531	583,000
ICICIBANK	350	PE	6.4	360	5,269,000
BHEL	55	PE	0.7	60	2,152,500
AXISBANK	640	PE	3.3	725	2,060,400
HEROMOTOCO	2,700	PE	31.8	2,835	90,400
CIPLA	520	PE	14.0	531	454,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	170	CE	577,200	22100%	14.4
RELINFRA	190	CE	559,000	14233%	8.0
RELINFRA	210	CE	639,600	9740%	4.5
RELINFRA	200	CE	1,352,000	6833%	6.1
TECHM	900	CE	277,200	4520%	2.7
ADANIANT	120	CE	160,000	1233%	11.7
TECHM	860	CE	327,600	1200%	8.2
RELINFRA	220	CE	748,800	1008%	3.5
DLF	150	CE	228,800	1000%	14.0
IDFC	37	CE	250,800	850%	1.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TECHM	800	PE	411,600	17050%	17.3
LUPIN	700	PE	117,600	16700%	1.9
TECHM	780	PE	477,600	13167%	10.8
IDFCFIRSTB	38	PE	192,000	1500%	0.5
MANAPPURAM	85	PE	228,000	1167%	0.8
DISHTV	25	PE	1,448,000	1107%	1.4
RELINFRA	170	PE	293,800	1030%	30.1
GMRINFRA	9	PE	720,000	700%	0.2
TECHM	760	PE	436,800	691%	6.8
CIPLA	530	PE	112,000	647%	15.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	CE	8,128	34.0
RELIANCE	1,340	CE	8,121	25.1
RELINFRA	200	CE	6,510	6.1
RELIANCE	1,360	CE	6,351	17.9
RELIANCE	1,300	CE	5,908	44.9
TECHM	800	CE	5,126	32.3
TECHM	820	CE	4,795	21.7
RELINFRA	240	CE	4,569	2.2
RELIANCE	1,400	CE	4,509	8.8
MARUTI	7,500	CE	4,336	67.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELINFRA	170	PE	6,696	30.1
RELIANCE	1,300	PE	5,284	28.0
RELIANCE	1,280	PE	4,748	21.0
RELIANCE	1,260	PE	4,698	15.6
LUPIN	800	PE	4,661	13.7
RELINFRA	180	PE	4,375	37.1
CIPLA	500	PE	4,325	9.5
RELINFRA	150	PE	3,780	19.3
RELINFRA	110	PE	3,700	6.8
RELINFRA	200	PE	3,483	50.3

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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