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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	11,901	18,549,825	6,676,300	30.75	1.28	11500
PREVIOUS	11,884	19,305,450	8,458,800	41.05	1.31	
% CHANGE	0.14%	-3.91%	-21.07%	-	-	

OUTLOOK

Nifty

- Nifty flat and had a volatile trading session.
- Nifty added 26 points to close at 11870.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 12500CE and Reduction in 11900PE.
- PCR OI stands at 1.28 compared to 1.31 in the previous trading session.
- Nifty to trade with a support of 11500.

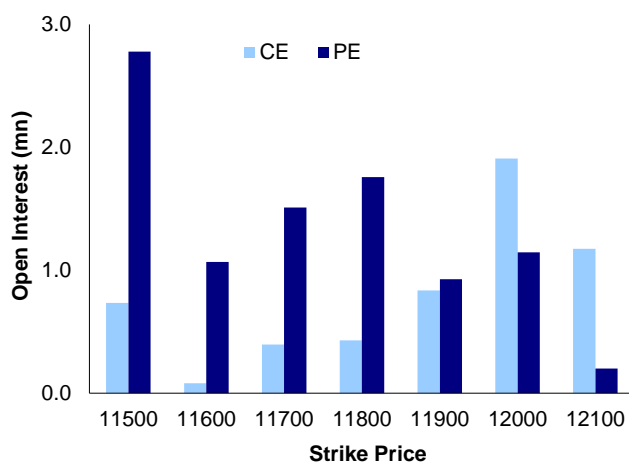
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

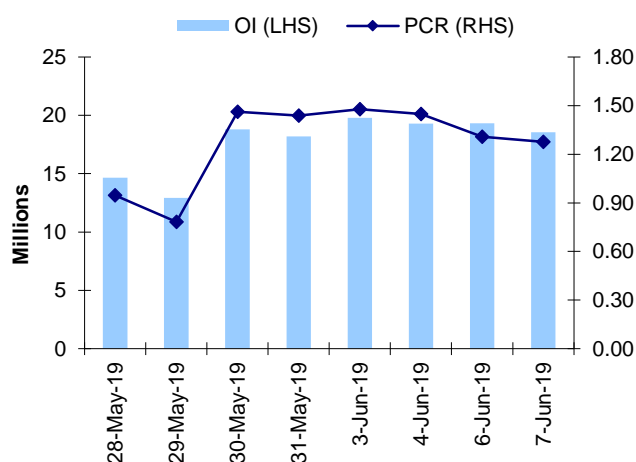
Stocks

- **Sector:** - Banking & Financial stocks traded positive.
- Market wide open interest is seen at 301,445Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	13.2%	1,260,500	4.2%
KAJARIACER	10.8%	1,995,500	-2.8%
TATAGLOBAL	9.4%	10,433,250	1.8%
BATAINDIA	8.3%	1,546,600	-0.8%
MGL	8.0%	805,800	-2.7%
APOLLOTYRE	7.8%	10,956,000	-3.7%
DCBBANK	7.6%	3,442,500	2.8%
VOLTAS	7.5%	4,714,000	4.9%
UJJIVAN	6.1%	3,353,600	0.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
REPCOHOME	-16.5%	510,400	0.1%
DHFL	-11.8%	20,812,500	-11.3%
PCJEWELLER	-11.5%	12,038,000	-8.0%
SUNTV	-8.2%	6,272,000	-0.2%
JUSTDIAL	-6.9%	2,682,400	2.3%
NCC	-6.7%	39,600,000	2.0%
RELINFRA	-6.5%	14,011,400	-12.9%
STAR	-6.3%	2,222,000	0.5%
IGL	-6.2%	2,766,500	-3.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	29,739,710	100,941	342
YESBANK	66,206,668	93,229	140
RELIANCE	6,730,595	88,477	1,315
ICICIBANK	14,107,696	58,510	417
TCS	2,659,446	57,476	2,182
AXISBANK	6,884,094	55,527	804
HDFCBANK	1,992,733	48,540	2,448
IBREALEST	35,219,226	47,475	128
HDFC	1,951,213	42,763	2,211

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	350	CE	1.3	315	1,573,530
TATAMOTORS	200	CE	0.9	170	5,714,000
GAIL	330	CE	4.3	315	1,453,515
GAIL	340	CE	2.3	315	1,384,173
BHEL	75	CE	0.7	69	3,997,500
SBIN	360	CE	3.6	343	5,394,000
BAJAJ-AUTO	3,100	CE	26.0	2,973	169,750
BHEL	80	CE	0.3	69	3,247,500
GAIL	360	CE	0.9	315	1,064,133
RELIANCE	1,400	CE	7.6	1,321	2,062,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	4.3	2,192	798,750
GAIL	300	PE	3.8	315	736,092
INFY	680	PE	1.6	730	2,230,800
ITC	275	PE	3.8	277	3,554,400
SBIN	330	PE	4.2	343	2,664,000
BANKBARODA	130	PE	10.7	121	2,360,000
GAIL	310	PE	6.9	315	520,065
ITC	270	PE	1.9	277	2,712,000
SBIN	300	PE	0.8	343	2,247,000
RELIANCE	1,240	PE	5.7	1,321	953,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	75	CE	205,400	51.7	7.5
MANAPPURAM	130	CE	360,000	11.0	7.0
RPOWER	5	CE	240,000	6.5	1.2
RELCAPITAL	100	CE	558,000	5.5	5.9
RELCAPITAL	90	CE	106,500	4.9	10.7
RELINFRA	85	CE	236,600	4.4	4.1
AUROPHARMA	620	CE	148,000	4.3	19.8
IDEA	15	CE	1,450,364	3.9	0.1
GAIL	315	CE	176,022	3.7	9.9
ORIENTBANK	95	CE	161,000	3.6	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	100	PE	180,000	2900%	0.3
JISLJALEQS	37	PE	180,000	1900%	0.9
CIPLA	530	PE	143,000	1688%	5.6
MANAPPURAM	115	PE	324,000	1250%	1.1
MANAPPURAM	120	PE	906,000	979%	1.8
AUROPHARMA	580	PE	230,000	619%	4.8
MANAPPURAM	125	PE	492,000	531%	3.0
IBULHSGFIN	640	PE	105,000	438%	11.4
VOLTAS	600	PE	150,000	436%	9.4
MANAPPURAM	110	PE	252,000	367%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	CE	5,731	5.2
TCS	2,200	CE	4,674	36.4
RELIANCE	1,340	CE	4,623	23.1
YESBANK	160	CE	4,585	2.8
RELIANCE	1,360	CE	4,565	16.2
RELIANCE	1,400	CE	4,204	7.6
IBULHSGFIN	800	CE	4,167	16.4
RELIANCE	1,320	CE	4,093	32.0
SBIN	350	CE	4,075	6.5
SBIN	340	CE	3,503	11.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	6,337	20.7
YESBANK	130	PE	5,878	4.9
YESBANK	140	PE	4,683	8.7
IBULHSGFIN	700	PE	3,610	24.6
RELIANCE	1,320	PE	3,551	29.9
HDFCBANK	2,400	PE	2,935	20.2
RELIANCE	1,280	PE	2,877	14.1
SBIN	340	PE	2,745	7.6
ICICIBANK	400	PE	2,684	3.7
SBIN	330	PE	2,537	4.2

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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