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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	11,553	18,604,350	8,022,300	-2.4	0.90	11500
PREVIOUS	11,566	18,145,275	9,947,350	8.3	0.94	
% CHANGE	-0.12%	2.53%	-19.35%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down but recovered in the second half.
- Nifty lost 2 points to close at 11555.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11600CE and 11200PE.
- PCR OI stands at 0.90 compared to 0.94 in the previous trading session.
- Nifty to trade with a support of 11500.

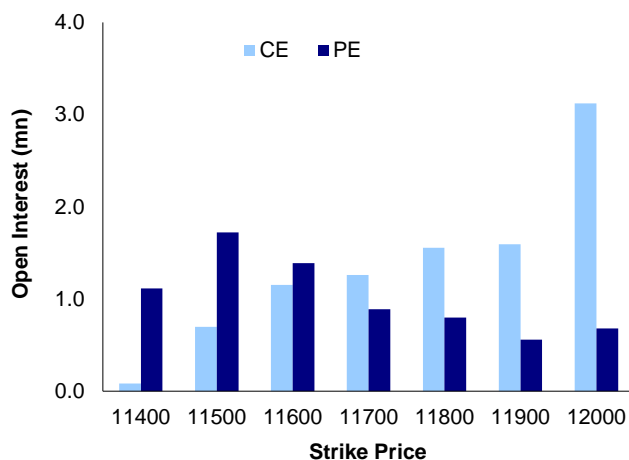
NIFTY LEVELS

11434 11580 11635 11789 11852 11930

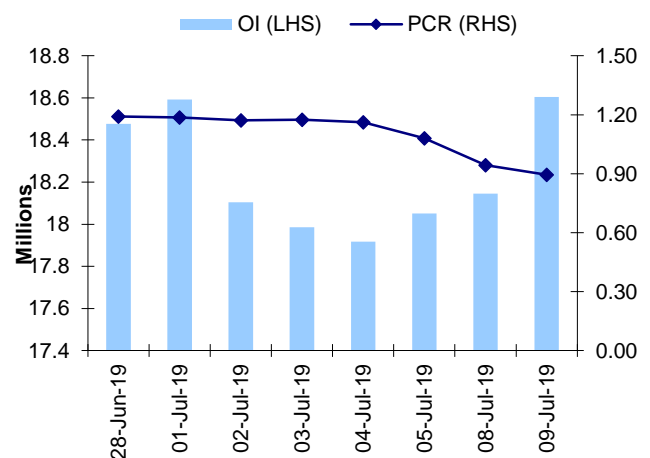
Stocks

- **Sector:-** Cement stocks traded positive.
- Market wide open interest is seen at 334,744Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	99.7%	31,603,950	-51.3%
RECLTD	53.2%	46,836,000	-14.4%
CONCOR	25.2%	2,513,304	-0.9%
TITAN	21.5%	9,890,250	-12.3%
SRF	18.2%	1,103,000	-2.9%
DISHTV	12.6%	100,156,000	-1.4%
BSOFT	8.5%	2,876,400	-0.9%
MGL	7.8%	1,051,800	-0.6%
OIL	7.1%	6,784,404	6.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-26.7%	996,750	0.3%
IGL	-17.3%	4,411,000	2.3%
HEROMOTOCO	-8.1%	2,610,800	2.7%
MINDTREE	-7.1%	1,657,200	0.4%
CESC	-6.8%	946,400	2.2%
GLENMARK	-6.5%	7,462,000	2.9%
ESCORTS	-5.0%	5,987,300	3.1%
TATAGLOBAL	-4.9%	6,741,900	0.0%
LT	-4.8%	10,369,500	2.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TITAN	22,143,587	245,134	1,099
YESBANK	137,863,884	129,454	91
RELIANCE	8,016,757	102,026	1,280
HDFCBANK	4,120,672	98,343	2,379
TCS	3,977,224	84,673	2,133
MARUTI	1,337,999	80,152	5,945
LT	4,329,323	65,552	1,527
HDFC	2,899,589	64,392	2,233
SUNPHARMA	15,428,006	59,431	386

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.4	67	4,987,500
BHEL	70	CE	1.1	67	3,585,000
BHEL	80	CE	0.2	67	3,120,000
LT	1,600	CE	8.7	1,511	817,125
HEROMOTOCO	2,600	CE	10.0	2,417	202,800
TATASTEEL	500	CE	4.3	470	2,464,703
YESBANK	110	CE	2.2	92	8,764,800
HEROMOTOCO	2,700	CE	5.1	2,417	184,400
GAIL	160	CE	0.8	148	2,181,606
BANKBARODA	130	CE	2.6	126	3,303,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	10.8	2,127	652,000
YESBANK	80	PE	2.6	92	5,893,800
TCS	2,100	PE	37.6	2,127	519,750
BANKBARODA	120	PE	1.8	126	2,290,500
YESBANK	90	PE	6.1	92	5,200,800
YESBANK	100	PE	12.3	92	4,868,600
SBIN	350	PE	3.9	361	2,502,000
SBIN	340	PE	1.8	361	2,340,000
ZEEL	300	PE	7.7	330	773,500
MARUTI	6,000	PE	180.3	5,974	110,625

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	1,100	CE	317,250	42200%	37.4
TITAN	1,180	CE	423,750	28150%	9.0
TITAN	1,140	CE	436,500	14450%	19.5
RECLTD	140	CE	1,014,000	8350%	4.3
TITAN	1,160	CE	470,250	7738%	13.4
TITAN	1,220	CE	214,500	4667%	4.6
NIITTECH	1,300	CE	102,750	4467%	7.3
TITAN	1,200	CE	930,750	4332%	6.6
TCS	2,120	CE	137,250	3560%	49.5
RECLTD	152	CE	204,000	3300%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	1,100	PE	204,750	13550%	33.7
TITAN	1,060	PE	181,500	7967%	18.7
RECLTD	135	PE	762,000	6250%	4.2
BHEL	64	PE	165,000	2100%	0.8
GAIL	130	PE	122,682	1050%	0.4
VEDL	145	PE	117,000	680%	0.9
TCS	2,000	PE	652,000	599%	10.8
TCS	2,040	PE	112,500	582%	18.1
NTPC	120	PE	321,600	570%	0.6
TCS	2,080	PE	195,500	521%	29.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,200	CE	8,633	21.2
RELIANCE	1,300	CE	7,722	19.7
YESBANK	100	CE	7,549	4.0
RELIANCE	1,280	CE	6,045	28.3
TITAN	1,200	CE	5,683	6.6
BAJFINANCE	3,700	CE	5,536	60.3
BAJFINANCE	3,600	CE	5,525	105.9
YESBANK	110	CE	5,405	2.2
YESBANK	120	CE	5,042	1.2
RELIANCE	1,260	CE	5,040	38.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	PE	11,641	37.6
TCS	2,000	PE	6,450	10.8
MARUTI	6,000	PE	6,433	180.3
YESBANK	90	PE	5,419	6.1
BAJFINANCE	3,200	PE	5,154	18.0
TITAN	1,100	PE	5,073	33.7
MARUTI	5,800	PE	4,719	104.8
RELIANCE	1,240	PE	4,647	12.8
RELIANCE	1,260	PE	4,616	19.4
TITAN	1,000	PE	4,596	7.1

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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