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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	11,934	18,479,175	5,519,300	11.8	1.28	11500
PREVIOUS	11,901	18,549,825	6,676,300	30.75	1.28	
% CHANGE	0.28%	-0.38%	-17.33%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but failed to maintain its highs and gave up some of the gains
- Nifty added 52 points to close at 11922.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 11900CE and in 11500PE.
- PCR OI stands at 1.28 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 11500.

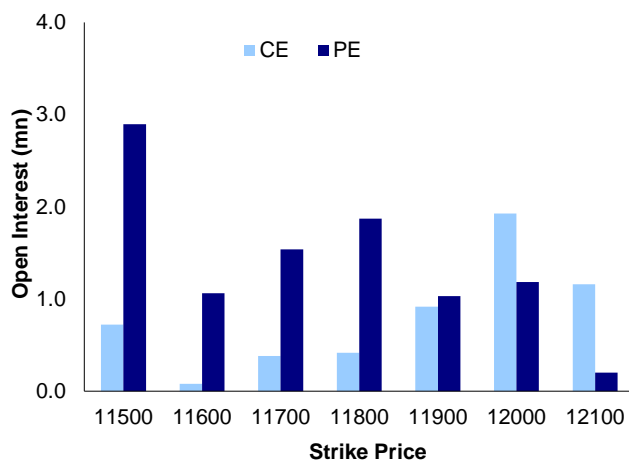
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

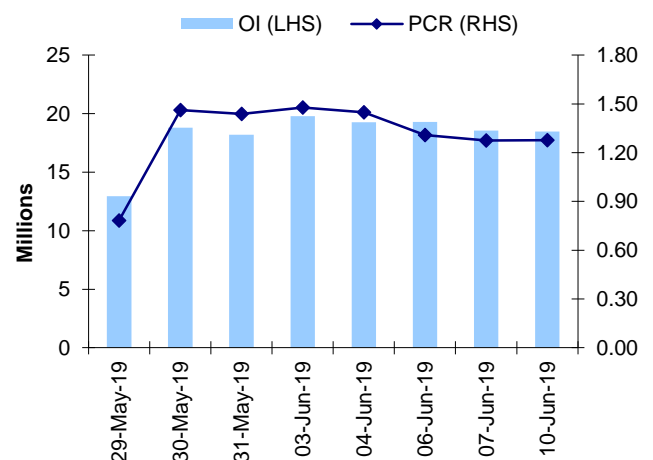
Stocks

- **Sector:-** Tech stocks traded positive.
- Market wide open interest is seen at 316,289Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	22.4%	1,892,550	3.0%
ICICIPRULI	13.9%	4,399,500	-1.7%
RELCAPITAL	13.1%	15,907,500	-8.3%
GAIL	12.0%	17,490,186	-2.1%
MANAPPURAM	8.0%	11,892,000	4.5%
TATACOMM	7.8%	1,935,000	-3.7%
CANBK	7.6%	10,560,000	-1.8%
IGL	7.6%	2,975,500	1.2%
SUNTV	6.3%	6,667,000	-2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RPOWER	-13.4%	63,808,000	-6.5%
SUZLON	-9.5%	205,580,000	-10.6%
UBL	-9.0%	1,576,400	2.3%
JUSTDIAL	-9.0%	2,441,600	0.6%
REPCOHOME	-7.5%	471,900	0.4%
AMARAJABAT	-7.3%	1,254,400	2.3%
APOLLOHOSP	-7.0%	1,172,000	-1.4%
STAR	-6.3%	2,082,300	3.7%
AJANTPHARM	-6.0%	455,000	1.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	86,398,912	118,642	136
RELIANCE	5,380,148	70,991	1,319
SBIN	20,500,542	70,411	344
RELCAPITAL	59,463,907	54,547	92
ICICIBANK	13,074,522	54,524	416
HDFC	2,484,187	54,503	2,194
AXISBANK	5,923,875	48,089	814
TCS	2,080,593	46,189	2,232
RELINFRA	66,580,085	44,257	64

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	2.5	309	1,858,899
TATAMOTORS	200	CE	0.6	167	5,820,000
GAIL	340	CE	1.3	309	1,605,534
BHEL	75	CE	0.5	69	4,447,500
GAIL	350	CE	0.9	309	1,581,531
SBIN	360	CE	3.2	345	5,766,000
GAIL	320	CE	4.8	309	1,274,826
RELIANCE	1,400	CE	6.2	1,321	2,218,500
BHEL	80	CE	0.2	69	3,405,000
BAJAJ-AUTO	3,100	CE	25.7	2,995	164,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.8	2,237	814,250
GAIL	300	PE	5.2	309	848,106
INFY	680	PE	0.9	743	2,218,800
ITC	275	PE	2.2	280	3,537,600
GAIL	310	PE	9.8	309	613,410
SBIN	330	PE	3.2	345	2,529,000
DRREDDY	2,500	PE	21.3	2,638	121,750
BANKBARODA	130	PE	12.7	118	2,272,000
SBIN	300	PE	0.6	345	2,367,000
ITC	270	PE	1.1	280	2,644,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	60	CE	230,100	17600%	9.8
RELINFRA	65	CE	256,100	3840%	7.3
TATAMTRDVR	75	CE	125,400	3200%	5.8
JISLJALEQS	40	CE	1,152,000	3100%	1.7
RELCAPITAL	80	CE	193,500	2480%	9.8
JISLJALEQS	42	CE	711,000	1217%	1.0
DISHTV	25	CE	200,000	1150%	3.2
RELINFRA	70	CE	633,100	855%	5.3
RELCAPITAL	90	CE	933,000	776%	5.3
RPOWER	5	CE	2,080,000	767%	1.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JISLJALEQS	35	PE	504,000	1300%	1.7
RELINFRA	65	PE	613,600	430%	8.8
JISLJALEQS	32	PE	234,000	420%	1.0
RPOWER	3	PE	416,000	420%	0.1
RELINFRA	60	PE	614,900	398%	6.6
INFY	740	PE	246,000	266%	11.1
DISHTV	25	PE	1,432,000	231%	1.3
TCS	2,200	PE	163,750	199%	23.2
RPOWER	5	PE	2,720,000	198%	0.4
YESBANK	80	PE	187,250	174%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	CE	6,361	3.9
YESBANK	140	CE	5,709	7.2
YESBANK	160	CE	3,985	2.1
RELIANCE	1,340	CE	3,932	20.6
SBIN	350	CE	3,618	6.2
RELIANCE	1,320	CE	3,606	29.1
RELIANCE	1,360	CE	3,577	14.1
TATASTEEL	500	CE	3,198	7.9
TCS	2,240	CE	3,183	36.3
ICICIBANK	420	CE	3,090	7.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	130	PE	5,997	6.0
RELIANCE	1,300	PE	4,461	19.4
YESBANK	140	PE	4,311	10.8
YESBANK	120	PE	3,851	3.0
TCS	2,200	PE	2,836	23.2
RELIANCE	1,320	PE	2,696	28.3
SBIN	340	PE	2,512	6.3
ICICIBANK	400	PE	2,391	3.6
RELINFRA	60	PE	2,388	6.6
TATAMOTORS	160	PE	2,361	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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