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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	11,977	19,148,250	5,258,350	11.95	1.34	11500
PREVIOUS	11,934	18,479,175	5,519,300	11.8	1.28	
% CHANGE	0.36%	3.62%	-4.73%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained in the second half of the trading session.
- Nifty added 42 points to close at 11965.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 11700PE and in Reduction in 12500CE.
- PCR OI stands at 1.34 compared to 1.28 in the previous trading session.
- Nifty to trade with a support of 11500.

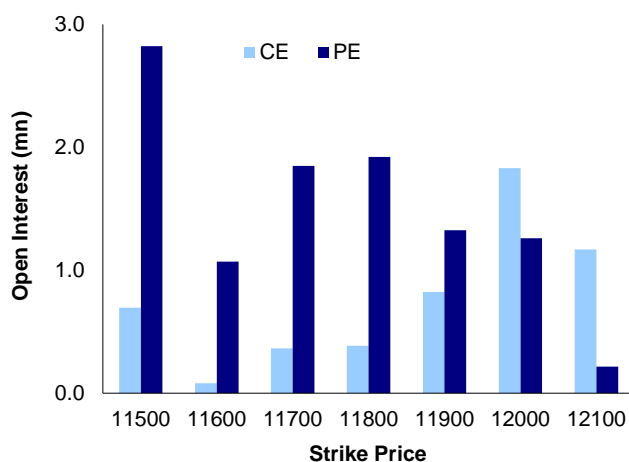
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

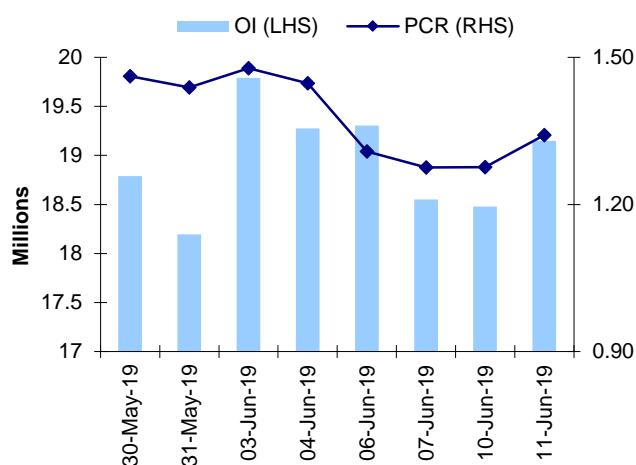
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 326,823Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UJJIVAN	24.3%	4,356,800	-4.6%
RELINFRA	20.3%	16,471,000	0.9%
CGPOWER	15.7%	13,008,000	0.9%
ICICIPRULI	10.0%	4,839,000	-2.1%
NMDC	9.6%	24,438,000	3.0%
GAIL	9.6%	19,167,729	-0.4%
IGL	9.4%	3,256,000	0.2%
HEXAWARE	8.0%	1,918,500	-1.3%
CADILAHC	7.4%	15,286,400	1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RELCAPITAL	-14.1%	13,669,500	2.1%
CHENNPETRO	-10.3%	959,400	-1.3%
MUTHOOTFIN	-9.0%	2,898,000	0.5%
INDIANB	-8.9%	3,524,000	2.5%
INDIACEM	-7.6%	17,419,500	2.8%
SRF	-7.1%	841,250	-0.7%
KTKBANK	-6.5%	9,338,900	0.4%
DCBBANK	-6.4%	3,339,000	-0.1%
PCJEWELLER	-5.8%	10,913,500	10.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	80,946,657	112,815	140
RELIANCE	5,253,790	69,744	1,329
TCS	3,048,937	68,628	2,253
SBIN	16,281,297	56,268	347
SUNPHARMA	13,833,555	53,790	390
HDFC	2,393,325	52,462	2,190
RELCAPITAL	51,629,806	47,436	94
ICICIBANK	10,939,138	45,928	421
RELINFRA	71,870,053	45,647	65

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	2.0	308	2,144,268
TATAMOTORS	200	CE	0.7	171	5,864,000
BHEL	75	CE	0.7	70	4,680,000
GAIL	350	CE	0.7	308	1,573,530
GAIL	320	CE	3.9	308	1,570,863
SBIN	360	CE	3.3	348	5,502,000
GAIL	340	CE	1.1	308	1,394,841
COALINDIA	280	CE	0.9	259	1,795,200
BHEL	80	CE	0.2	70	3,405,000
RELIANCE	1,400	CE	6.9	1,334	2,181,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.2	2,256	811,250
GAIL	300	PE	5.2	308	920,115
INFY	680	PE	0.8	745	2,214,000
ITC	275	PE	1.8	281	3,537,600
SBIN	340	PE	4.6	348	2,697,000
YESBANK	130	PE	4.9	140	4,558,750
SBIN	330	PE	2.2	348	2,625,000
GAIL	310	PE	9.7	308	685,419
TATAMOTORS	150	PE	1.1	171	2,102,000
DRREDDY	2,500	PE	20.7	2,619	124,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	680	CE	133,500	3714%	40.1
NCC	92	CE	216,000	2600%	5.3
MRPL	76	CE	154,000	2100%	1.4
IBULHSGFIN	700	CE	487,500	1166%	30.6
IBULHSGFIN	720	CE	227,000	1095%	22.7
NHPC	24	CE	351,000	550%	1.1
SUNPHARMA	390	CE	192,500	483%	12.0
UJIVAN	340	CE	123,200	305%	8.3
RELINFRA	150	CE	860,600	285%	0.2
UJIVAN	350	CE	195,200	177%	5.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	152	PE	222,000	429%	2.5
TCS	2,240	PE	111,750	371%	30.9
IDFC	34	PE	633,600	336%	0.5
IBULHSGFIN	600	PE	288,000	188%	17.3
EQUITAS	135	PE	248,000	182%	4.4
RECLTD	155	PE	234,000	160%	3.3
IBULHSGFIN	660	PE	274,500	151%	34.3
EQUITAS	130	PE	328,000	148%	2.4
JISLJLEQS	37	PE	801,000	147%	1.0
BANKBARODA	117	PE	496,000	134%	2.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IBULHSGFIN	700	CE	6,234	30.6
YESBANK	150	CE	6,075	4.1
YESBANK	140	CE	5,657	8.1
RELIANCE	1,340	CE	5,566	24.0
RELIANCE	1,360	CE	5,071	16.3
YESBANK	160	CE	4,850	2.1
IBULHSGFIN	740	CE	4,295	16.6
YESBANK	170	CE	4,138	1.0
IBULHSGFIN	800	CE	4,038	6.8
TCS	2,300	CE	3,737	20.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	130	PE	6,743	4.9
IBULHSGFIN	600	PE	5,492	17.3
IBULHSGFIN	660	PE	5,092	34.3
IBULHSGFIN	700	PE	5,055	52.4
IBULHSGFIN	680	PE	4,774	42.4
YESBANK	140	PE	4,184	8.4
RELIANCE	1,300	PE	4,145	13.1
YESBANK	120	PE	3,816	2.6
RELIANCE	1,320	PE	3,228	20.5
TCS	2,200	PE	3,114	17.8

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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