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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	11,917	18,483,450	5,352,550	10.7	1.32	11500
PREVIOUS	11,977	19,148,250	5,258,350	11.95	1.34	
% CHANGE	-0.50%	-3.47%	1.79%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note and stooped lower through the trading session.
- Nifty lost 59 points to close at 11906.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 11700PE and in Reduction in 12500CE.
- PCR OI stands at 1.32 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 11500.

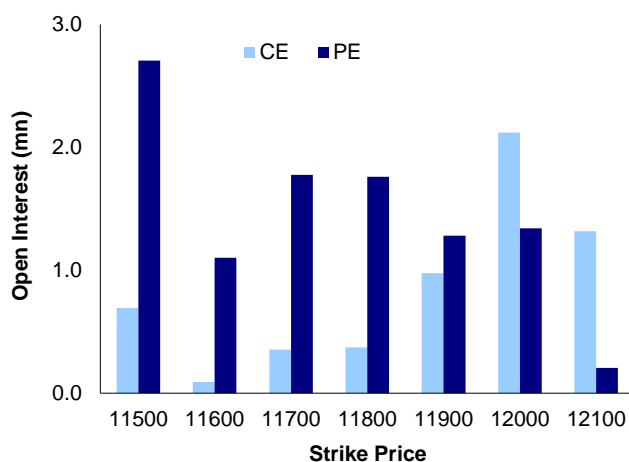
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

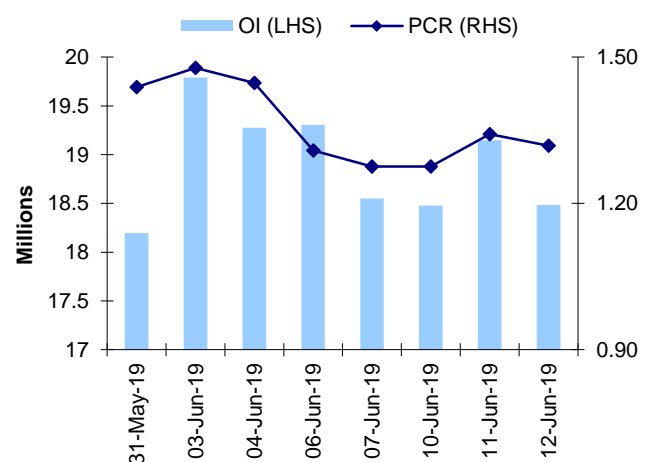
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 336,528Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BIOCON	113.3%	13,987,800	-52.0%
BERGEPAIN	9.5%	3,322,000	0.7%
IBULHSGFIN	9.3%	19,758,500	-7.9%
CANBK	8.3%	10,864,000	0.1%
JETAIRWAYS	7.3%	4,283,400	-1.8%
ESCORTS	6.6%	5,692,500	-2.5%
BPCL	6.0%	12,483,000	-1.6%
GODREJIND	5.6%	1,561,500	-1.8%
CONCOR	5.4%	2,122,554	0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	-8.8%	34,222,800	3.4%
BSOFT	-8.5%	2,445,750	-3.7%
RELINFRA	-8.2%	15,122,900	-0.6%
CHOLAFIN	-7.1%	583,500	-2.1%
BAJFINANCE	-6.7%	5,218,250	-1.3%
CESC	-6.1%	1,007,600	-1.7%
RELCAPITAL	-5.5%	12,919,500	-5.9%
KTKBANK	-5.1%	8,859,500	0.7%
MGL	-5.1%	741,000	-0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	56,236,715	76,081	135
TATASTEEL	12,755,525	64,194	506
RELIANCE	4,707,716	62,734	1,332
TCS	2,404,448	53,891	2,261
HDFC	2,223,012	48,329	2,182
ICICIBANK	11,136,959	46,472	418
HDFCBANK	1,827,155	44,444	2,427
SBIN	11,564,970	39,794	344
AXISBANK	4,707,478	38,214	814

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	2.2	311	2,109,597
BHEL	75	CE	0.5	68	4,860,000
TATAMOTORS	200	CE	0.5	169	6,046,000
GAIL	320	CE	4.4	311	1,610,868
SBIN	360	CE	2.5	346	5,973,000
GAIL	350	CE	0.7	311	1,544,193
BAJAJ-AUTO	3,100	CE	14.6	2,955	170,500
ADANIPTS	430	CE	5.7	423	1,315,000
BHEL	80	CE	0.2	68	3,510,000
RELIANCE	1,400	CE	6.5	1,333	2,287,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.1	2,265	819,750
GAIL	300	PE	3.3	311	909,447
INFY	680	PE	0.8	744	2,235,600
ITC	275	PE	1.7	281	3,552,000
SBIN	340	PE	4.8	346	2,826,000
SBIN	330	PE	2.3	346	2,721,000
YESBANK	130	PE	5.9	135	4,623,500
GAIL	310	PE	7.1	311	688,086
TATAMOTORS	150	PE	1.1	169	2,160,000
SBIN	300	PE	0.5	346	2,463,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	640	CE	628,000	41767%	30.7
IBULHSGFIN	620	CE	162,000	8000%	40.9
IBULHSGFIN	660	CE	474,000	1056%	22.5
BERGEPAIN	340	CE	237,600	468%	5.1
DLF	185	CE	299,000	271%	6.1
L&TFH	120	CE	229,500	264%	4.9
BPCL	380	CE	160,200	242%	12.2
IBULHSGFIN	680	CE	422,000	216%	16.6
INDIACEM	97	CE	144,000	191%	3.8
BIOCON	270	CE	498,600	187%	2.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	115	PE	200,200	7600%	0.3
IBULHSGFIN	520	PE	617,000	376%	10.6
IBULHSGFIN	580	PE	350,500	341%	22.5
CGPOWER	25	PE	852,000	223%	0.5
HAVELLS	770	PE	185,000	180%	11.2
IBULHSGFIN	620	PE	248,500	155%	36.3
IBULHSGFIN	540	PE	139,000	153%	13.5
DISHTV	30	PE	584,000	143%	1.9
IBULHSGFIN	560	PE	157,000	129%	17.4
TATASTEEL	500	PE	718,297	121%	8.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IBULHSGFIN	700	CE	8,515	12.2
IBULHSGFIN	660	CE	5,892	22.5
IBULHSGFIN	640	CE	5,407	30.7
IBULHSGFIN	680	CE	5,028	16.6
RELIANCE	1,340	CE	4,685	23.1
TATASTEEL	500	CE	4,511	16.0
YESBANK	140	CE	4,499	5.7
YESBANK	150	CE	4,125	2.9
YESBANK	160	CE	4,115	1.5
RELIANCE	1,360	CE	4,052	15.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IBULHSGFIN	600	PE	9,330	29.0
IBULHSGFIN	640	PE	5,361	45.3
IBULHSGFIN	580	PE	5,121	22.5
IBULHSGFIN	620	PE	5,061	36.3
YESBANK	130	PE	4,557	5.9
TCS	2,200	PE	4,411	14.9
IBULHSGFIN	520	PE	3,822	10.6
RELIANCE	1,320	PE	3,282	19.5
RELIANCE	1,300	PE	3,146	12.2
TATASTEEL	500	PE	2,787	8.4

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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