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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	11,701	18,336,000	6,682,100	9.5	1.20	11500
PREVIOUS	11,698	18,857,175	5,462,450	25.55	1.17	
% CHANGE	0.03%	-2.76%	22.33%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but failed to maintain its highs and traded in a small range.
- Nifty added 19 points to close at 11691.
- OI concentration is seen at 12000CE and 11500PE.
- Activity witnessed in 11700 strike.
- PCR OI stands at 1.20 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 11500.

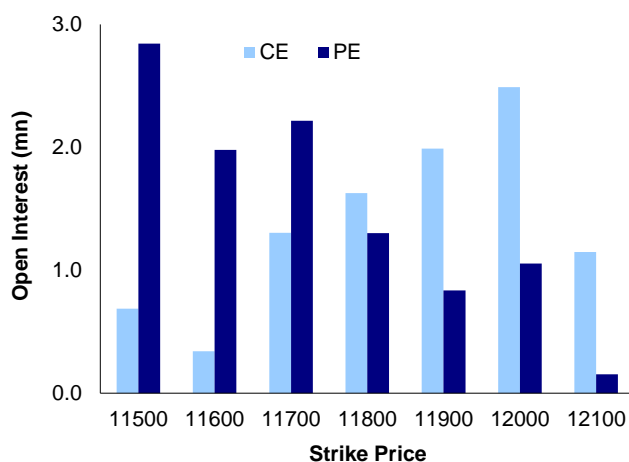
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

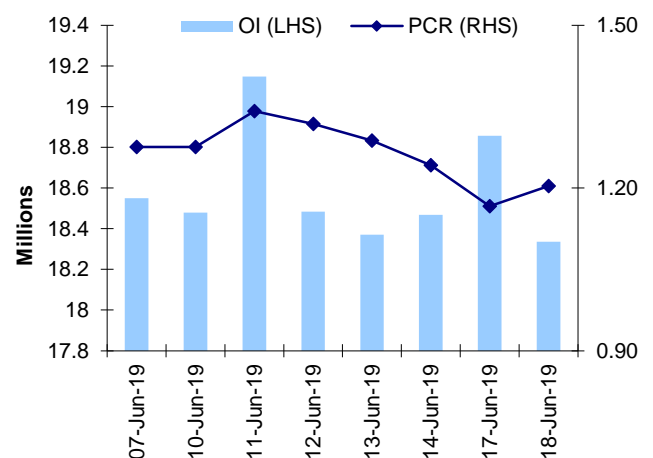
Stocks

- **Sector:** - Cement stocks traded positive.
- Market wide open interest is seen at 338,888Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	29.1%	1,026,250	5.1%
PEL	12.1%	2,992,216	-6.5%
JINDALSTEL	9.0%	23,170,500	-2.1%
DISHTV	6.8%	89,376,000	-5.7%
MUTHOOTFIN	5.5%	3,010,500	0.2%
HINDALCO	4.8%	36,631,000	-1.9%
HEXAWARE	4.7%	1,791,000	1.0%
APOLLOHOSP	4.6%	1,205,500	-0.5%
DABUR	3.8%	11,407,500	-3.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRTRANSFIN	-22.7%	5,187,600	3.2%
BATAINDIA	-16.5%	1,675,300	-2.5%
JETAIRWAYS	-14.2%	4,023,800	-40.8%
ORIENTBANK	-12.1%	7,035,000	2.5%
UBL	-11.2%	1,187,200	-0.1%
REPCOHOME	-10.4%	358,600	1.9%
INDIACEM	-9.4%	14,206,500	1.4%
ZEEL	-8.8%	20,458,100	0.4%
GODFRYPHLP	-8.3%	402,500	-1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	116,604,528	131,005	109
RELIANCE	7,679,193	98,286	1,281
HDFCBANK	3,104,913	75,035	2,417
ICICIBANK	17,761,348	74,878	422
SBIN	21,957,480	74,425	340
HDFC	3,405,935	73,741	2,153
MARUTI	1,048,826	68,301	6,439
AXISBANK	8,347,632	64,992	776
SRTRANSFIN	5,694,676	59,846	1,051

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.3	69	5,257,500
GAIL	330	CE	0.8	308	1,976,247
GAIL	320	CE	1.7	308	1,762,887
TATASTEEL	500	CE	2.1	474	2,567,620
TATAMOTORS	200	CE	0.1	159	5,610,000
HEROMOTOCO	2,800	CE	7.5	2,668	217,600
BANKBARODA	130	CE	0.5	117	5,640,000
GAIL	350	CE	0.3	308	1,501,521
BHEL	80	CE	0.1	69	3,630,000
TATAMOTORS	180	CE	0.4	159	4,730,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	3.1	109	6,492,500
TCS	2,000	PE	2.6	2,259	775,000
SBIN	330	PE	1.9	341	3,264,000
ITC	275	PE	2.6	276	3,732,000
YESBANK	110	PE	6.5	109	4,317,250
INFY	680	PE	0.9	750	2,044,800
GAIL	300	PE	2.2	308	714,756
SBIN	340	PE	5.0	341	2,601,000
DRREDDY	2,500	PE	13.3	2,592	128,500
ZEEL	300	PE	2.7	339	709,800

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DABUR	390	CE	145,000	11500%	5.2
JISLJALEQS	30	CE	1,278,000	7000%	0.9
JISLJALEQS	27	CE	927,000	5050%	1.7
IRB	105	CE	140,800	2100%	4.1
ARVIND	70	CE	130,000	1200%	1.7
JISLJALEQS	32	CE	1,764,000	1125%	0.5
NATIONALUM	48	CE	192,000	500%	0.8
RELINFRA	50	CE	156,000	400%	3.1
IOC	155	CE	339,500	322%	4.3
YESBANK	100	CE	686,000	322%	12.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TV18BRDCST	23	PE	468,000	3500%	0.4
IRB	90	PE	144,000	2150%	1.1
JISLJALEQS	25	PE	1,377,000	1077%	1.0
JISLJALEQS	27	PE	1,548,000	537%	1.8
ARVIND	65	PE	154,000	450%	1.1
TV18BRDCST	25	PE	650,000	400%	0.8
POWERGRID	195	PE	436,000	179%	1.5
CGPOWER	22	PE	228,000	138%	0.5
IRB	105	PE	150,400	124%	4.5
DABUR	390	PE	155,000	110%	8.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	120	CE	13,560	2.5
YESBANK	130	CE	12,801	1.1
YESBANK	140	CE	11,789	0.7
RELIANCE	1,300	CE	9,912	12.0
IBULHSGFIN	700	CE	7,425	5.0
YESBANK	150	CE	7,156	0.4
MARUTI	6,600	CE	6,061	52.7
YESBANK	110	CE	5,718	6.0
IBULHSGFIN	660	CE	5,535	9.9
RELIANCE	1,320	CE	5,492	6.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	13,279	3.1
YESBANK	110	PE	11,967	6.5
IBULHSGFIN	600	PE	8,933	23.8
RELIANCE	1,260	PE	7,662	8.8
RELIANCE	1,280	PE	6,880	15.8
MARUTI	6,500	PE	5,873	129.6
MARUTI	6,400	PE	5,517	85.4
IBULHSGFIN	620	PE	5,070	33.0
RELIANCE	1,240	PE	5,033	4.5
YESBANK	90	PE	4,940	1.3

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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