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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	11,709	17,820,150	8,527,500	17.6	1.22	11500
PREVIOUS	11,701	18,336,000	6,682,100	9.5	1.20	
% CHANGE	0.07%	-2.81%	27.62%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive but gave up all its gains and was volatile.
- Nifty closed flat at 11691.
- OI concentration is seen at 12000CE and 11500PE.
- Activity witnessed in 11700 strike.
- PCR OI stands at 1.22 compared to 1.20 in the previous trading session.
- Nifty to trade with a support of 11500.

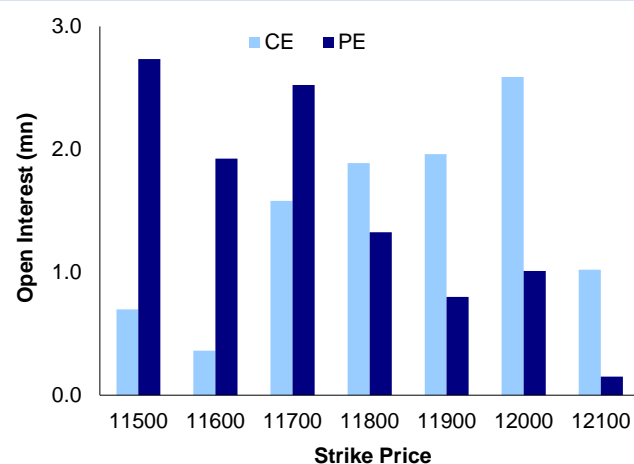
NIFTY LEVELS

11594 11691 11803 11952 12084 12227

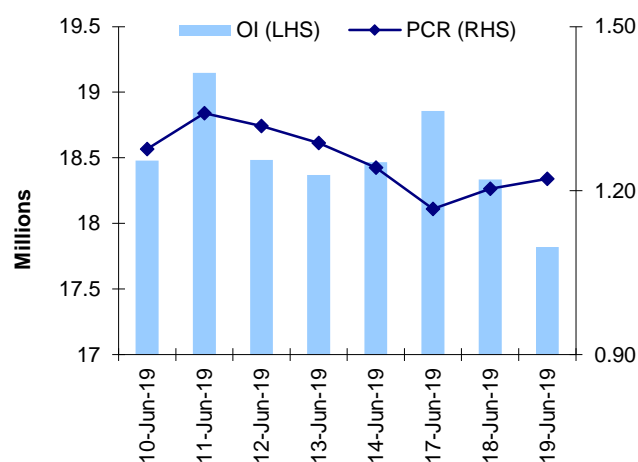
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 345,086Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEML	25.6%	1,072,400	-7.9%
RELINFRA	12.1%	13,315,900	-6.6%
IRB	11.0%	7,830,400	-10.1%
TVSMOTOR	9.0%	5,769,000	-2.8%
APOLLOHOSP	7.4%	1,295,000	-0.2%
INDIGO	7.0%	2,588,400	-3.2%
L&TFH	6.6%	32,422,500	-6.3%
PEL	6.5%	3,186,100	-6.9%
RAYMOND	5.5%	2,527,200	-4.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-16.1%	861,250	-1.3%
RAMCOCEM	-15.6%	885,600	0.0%
ICICIPRULI	-15.4%	4,572,000	1.6%
GODFRYPHLP	-15.1%	341,600	0.3%
IBULHSGFIN	-14.9%	15,262,500	-8.9%
IGL	-13.5%	2,615,250	-1.2%
MRPL	-13.2%	2,387,000	-0.3%
JETAIRWAYS	-11.4%	3,566,200	-18.3%
MFSL	-11.1%	1,544,400	-0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	126,458,237	133,278	103
TATASTEEL	18,837,523	92,175	494
RELIANCE	6,625,604	85,093	1,277
ICICIBANK	17,010,384	71,841	420
HDFCBANK	2,686,069	65,307	2,428
KOTAKBANK	3,891,330	58,191	1,498
SBIN	16,416,903	55,864	339
AXISBANK	6,411,258	49,942	771
HDFC	2,146,689	46,662	2,175

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.2	68	4,755,000
GAIL	330	CE	0.7	308	1,885,569
GAIL	320	CE	1.5	308	1,816,227
HEROMOTOCO	2,800	CE	3.8	2,612	205,000
TATAMOTORS	200	CE	0.2	155	5,082,000
YESBANK	130	CE	0.7	104	8,188,250
SBIN	360	CE	0.8	340	5,688,000
BHEL	70	CE	0.8	68	3,667,500
GAIL	350	CE	0.3	308	1,480,185
YESBANK	120	CE	1.2	104	7,945,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	4.1	104	7,668,500
TCS	2,000	PE	2.1	2,268	776,250
ITC	275	PE	1.5	278	3,636,000
SBIN	330	PE	2.1	340	3,162,000
INFY	680	PE	0.7	753	2,040,000
TATASTEEL	480	PE	4.2	494	1,022,804
GAIL	300	PE	2.2	308	677,418
YESBANK	90	PE	1.9	104	3,543,750
ADANI PORTS	400	PE	5.7	407	657,500
BHEL	65	PE	0.7	68	1,567,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRB	95	CE	476,800	14800%	4.8
IBULHSGFIN	540	CE	169,500	11200%	43.5
L&TFH	110	CE	508,500	11200%	3.8
IRB	100	CE	643,200	9950%	2.6
RELINFRA	45	CE	540,800	3682%	3.3
IBULHSGFIN	580	CE	224,000	3100%	22.8
IBULHSGFIN	560	CE	234,000	3020%	32.0
IRB	90	CE	172,800	2600%	8.0
L&TFH	112	CE	166,500	1750%	2.7
ARVIND	67	CE	110,000	1733%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRB	85	PE	816,000	12650%	2.8
L&TFH	105	PE	513,000	3700%	2.7
RELINFRA	40	PE	802,100	2838%	3.7
RELINFRA	35	PE	413,400	2020%	2.5
L&TFH	100	PE	792,000	1856%	1.6
IRB	95	PE	355,200	754%	5.9
POWERGRID	200	PE	432,000	620%	2.2
IRB	90	PE	1,017,600	607%	4.2
IFCI	7	PE	1,085,000	520%	0.2
KTKBANK	90	PE	112,800	500%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IBULHSGFIN	600	CE	17,665	15.9
YESBANK	120	CE	16,105	1.2
IBULHSGFIN	640	CE	13,542	7.4
YESBANK	130	CE	13,220	0.7
YESBANK	110	CE	12,553	3.0
RELIANCE	1,300	CE	12,458	9.8
IBULHSGFIN	620	CE	10,543	10.9
TATASTEEL	500	CE	9,973	6.4
IBULHSGFIN	660	CE	8,858	5.1
RELIANCE	1,320	CE	8,090	5.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	18,171	4.1
IBULHSGFIN	500	PE	15,058	19.9
IBULHSGFIN	540	PE	11,398	29.7
IBULHSGFIN	560	PE	10,574	36.6
IBULHSGFIN	520	PE	8,457	23.6
RELIANCE	1,260	PE	8,414	9.2
IBULHSGFIN	600	PE	8,127	60.1
RELIANCE	1,280	PE	8,005	16.5
YESBANK	110	PE	7,599	9.0
YESBANK	90	PE	7,466	1.9

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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