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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	11,680	16,442,175	5,058,600	56.9	1.12	<b>11260</b>
PREVIOUS	11,664	16,909,575	6,334,050	93.6	1.08	
% CHANGE	0.14%	-2.76%	-20.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive remained range bound through the trading session.
- Nifty added 53 points to close at 11623.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 12000CE and in 11500PE.
- PCR OI stands at 1.12 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 11260.

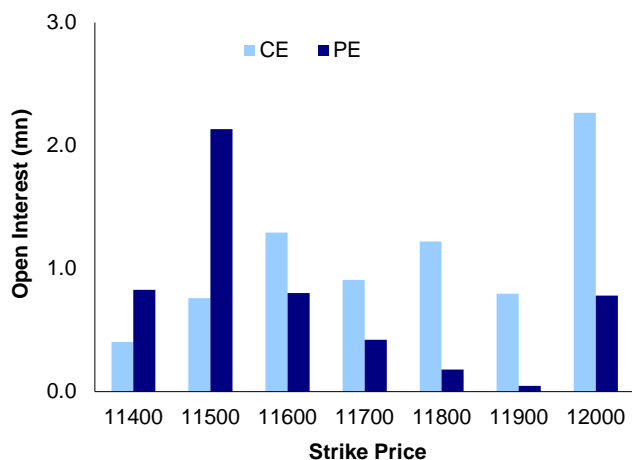
### NIFTY LEVELS

11150      11275      11359      11435      11531      11645

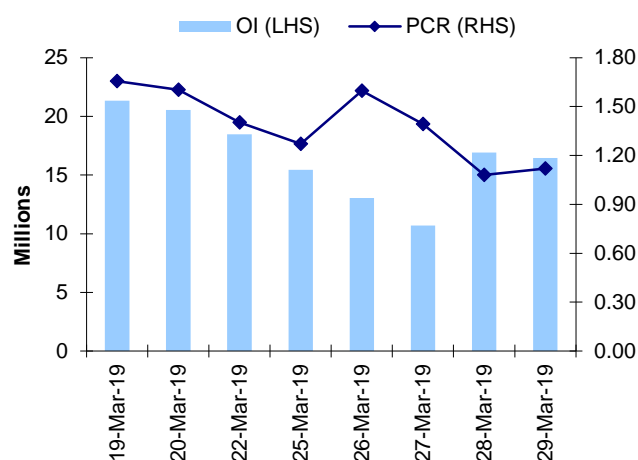
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 285,102Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EXIDEIND	21.7%	7,758,000	-1.0%
IDBI	21.3%	31,340,000	4.6%
SRF	20.0%	877,000	-2.0%
RPOWER	18.7%	119,184,000	6.6%
MGL	18.1%	553,200	1.5%
IDEA	14.3%	295,337,820	-37.1%
BHEL	13.8%	62,722,500	4.8%
NATIONALUM	13.6%	33,592,000	4.5%
JETAIRWAYS	13.0%	5,563,800	-0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANBK	-8.3%	9,970,000	-1.7%
TATAGLOBAL	-6.6%	12,033,000	2.5%
BANKBARODA	-6.6%	51,948,000	-1.1%
BPCL	-6.4%	6,962,400	3.0%
SYNDIBANK	-6.4%	24,945,000	0.7%
CGPOWER	-5.7%	29,808,000	-1.6%
SAIL	-5.5%	89,616,000	6.0%
IOC	-5.4%	62,128,500	1.0%
MANAPPURAM	-4.1%	9,300,000	-0.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,699,271	104,984	1,363
YESBANK	35,855,963	99,761	275
MARUTI	1,458,092	97,691	6,673
SBIN	30,394,717	97,091	321
HDFC	4,320,179	84,519	1,968
ICICIBANK	18,813,782	75,087	401
AXISBANK	9,661,906	74,871	777
HDFCBANK	2,986,742	68,963	2,319
NTPC	47,265,221	64,537	135

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	5.0	322	5,808,000
ICICIBANK	400	CE	12.2	401	7,328,750
SBIN	315	CE	15.3	322	4,944,000
HEROMOTOCO	2,700	CE	47.0	2,574	161,800
LT	1,400	CE	32.4	1,392	352,125
DRREDDY	3,000	CE	18.6	2,796	179,250
MARUTI	7,000	CE	115.2	6,719	154,950
TATAMOTORS	200	CE	2.1	176	2,672,000
HEROMOTOCO	2,800	CE	25.7	2,574	134,600
AXISBANK	760	CE	35.9	780	1,443,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ICICIBANK	400	PE	11.5	401	5,953,750
AXISBANK	760	PE	15.4	780	1,456,800
DRREDDY	3,000	PE	219.4	2,796	127,750
INFY	730	PE	18.1	747	1,642,800
TCS	2,000	PE	62.0	2,015	460,250
TCS	1,800	PE	9.4	2,015	415,750
HEROMOTOCO	2,400	PE	32.1	2,574	80,600
INFY	700	PE	8.6	747	1,276,800
SBIN	300	PE	4.0	322	1,704,000
IDEA	15	PE	0.7	16	7,390,896

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	25	CE	2,106,008	10500%	0.2
ADANIANT	145	CE	244,000	6000%	10.8
RPOWER	16	CE	672,000	4100%	0.2
BEL	105	CE	216,000	3500%	1.3
JINDALSTEL	205	CE	144,000	3100%	2.1
BEL	110	CE	192,000	3100%	0.8
ADANIANT	165	CE	120,000	2900%	3.6
BEL	100	CE	816,000	2167%	2.5
JINDALSTEL	200	CE	1,109,250	2141%	3.1
IDBI	49	CE	200,000	1900%	1.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	185	PE	310,500	13700%	11.5
VOLTAS	630	PE	172,000	8500%	24.7
IDBI	45	PE	410,000	4000%	1.6
GAIL	330	PE	141,351	1667%	4.4
VEDL	190	PE	239,200	767%	10.9
TATAGLOBAL	200	PE	193,500	760%	4.9
IDBI	40	PE	310,000	520%	0.4
ASHOKLEY	92	PE	120,000	500%	4.6
INDIACEM	110	PE	297,000	408%	6.0
BEL	90	PE	138,000	360%	2.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,000	CE	7,787	115.2
YESBANK	300	CE	5,299	9.0
RELIANCE	1,400	CE	4,870	31.7
TATASTEEL	540	CE	3,614	10.8
MARUTI	6,800	CE	3,582	188.8
TATASTEEL	520	CE	3,504	19.7
YESBANK	280	CE	3,451	16.0
IBULHSGFIN	900	CE	3,242	40.5
TATASTEEL	530	CE	3,004	14.8
MARUTI	7,200	CE	2,942	67.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	PE	3,102	21.6
YESBANK	260	PE	2,719	10.0
RELIANCE	1,360	PE	2,675	37.3
YESBANK	270	PE	2,281	13.9
RELIANCE	1,340	PE	2,191	28.8
TATASTEEL	500	PE	2,087	7.4
MARUTI	6,500	PE	2,062	135.0
RELIANCE	1,300	PE	2,024	16.2
HDFCBANK	2,300	PE	1,977	38.4
IBULHSGFIN	800	PE	1,752	31.6

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## 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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