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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	11,337	16,951,425	7,733,350	35.85	1.41	<b>10940</b>
PREVIOUS	11,202	15,516,450	5,696,600	26.15	1.32	
% CHANGE	1.20%	9.25%	35.75%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its uptrend as it breached 11300 levels.
- Nifty added 133 points to close at 11301.
- OI concentration is seen at 11400CE and 11000PE.
- Addition witnessed in 11200PE and Reduction in 11100CE.
- PCR OI stands at 1.41 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 10940.

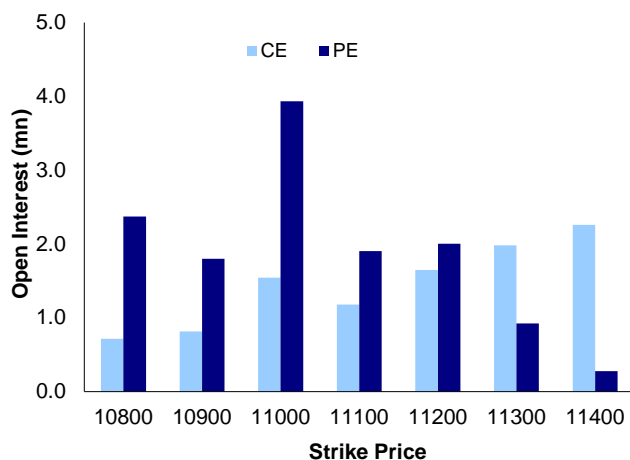
### NIFTY LEVELS

10940      11150      11275      11359      11435      11543

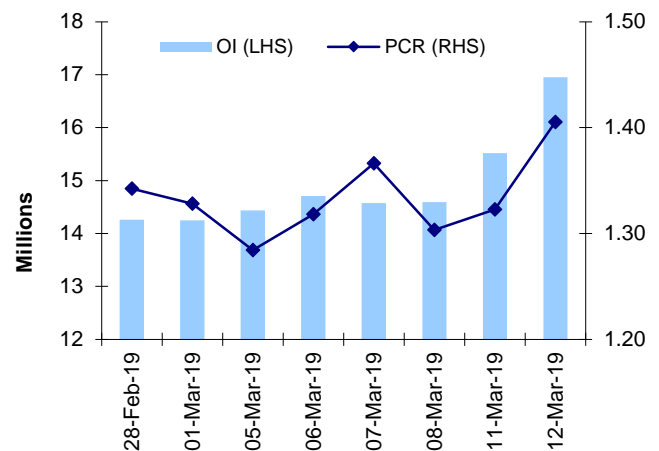
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 344,655Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	36.6%	8,246,000	6.8%
MINDTREE	15.2%	3,474,000	-1.0%
BPCL	14.7%	7,711,200	0.8%
HDFCBANK	13.8%	13,561,500	2.0%
APOLLOHOSP	11.8%	1,409,500	-3.9%
AMARAJABAT	10.6%	847,700	0.2%
PFC	9.2%	27,224,200	-0.9%
TATACOMM	8.8%	2,649,000	1.3%
INDUSINDBK	8.2%	8,896,200	3.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRPL	-19.2%	3,976,000	1.5%
POWERGRID	-16.7%	13,660,000	1.1%
CGPOWER	-15.4%	35,352,000	10.3%
GODREJIND	-11.7%	1,125,000	1.6%
MGL	-11.0%	682,200	1.5%
JETAIRWAYS	-10.6%	5,715,600	-1.0%
AJANTPHARM	-10.5%	836,500	5.8%
AMBUJACEM	-8.0%	12,420,000	-0.1%
GLENMARK	-7.5%	3,577,000	3.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	11,228,736	148,768	1,331
ICICIBANK	37,108,265	143,365	388
BHARTIARTL	27,100,883	93,935	352
LT	6,631,152	92,103	1,389
HDFCBANK	3,774,323	81,326	2,171
HDFC	3,692,761	70,719	1,930
AXISBANK	8,131,901	60,477	743
SBIN	20,828,136	59,918	287
MARUTI	828,847	59,533	7,157

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.6	262	5,232,000
TATAMOTORS	200	CE	2.4	186	6,394,000
COALINDIA	250	CE	1.4	235	1,559,800
ZEEL	500	CE	8.4	465	1,306,500
BANKBARODA	120	CE	2.3	116	4,352,000
BAJAJ-AUTO	3,000	CE	65.4	2,993	237,250
BPCL	400	CE	7.6	390	547,200
KOTAKBANK	1,300	CE	12.5	1,265	933,600
BHEL	75	CE	0.7	70	2,227,500
SBIN	300	CE	2.3	288	5,067,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	2.5	1,393	1,278,375
BPCL	360	PE	3.5	390	1,143,000
LT	1,320	PE	4.9	1,393	757,875
BPCL	340	PE	1.4	390	554,400
BPCL	380	PE	8.3	390	509,400
ACC	1,500	PE	11.8	1,601	112,400
LT	1,300	PE	3.7	1,393	313,125
HEROMOTOCO	2,600	PE	10.7	2,824	99,000
ITC	260	PE	0.2	296	2,798,400
ICICIBANK	350	PE	1.0	388	4,207,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	860	CE	133,100	2925%	5.4
NBCC	68	CE	136,000	1600%	0.6
POWERGRID	205	CE	196,000	1533%	0.7
ESCORTS	840	CE	166,100	1410%	9.2
INDIANB	300	CE	222,000	1288%	1.9
BHARTIARTL	380	CE	620,500	1159%	3.1
ESCORTS	820	CE	201,300	1120%	15.2
INDIANB	280	CE	578,000	970%	5.0
L&TFH	165	CE	117,000	767%	0.5
POWERGRID	197	CE	172,000	760%	1.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NBCC	62	PE	272,000	3300%	2.6
ESCORTS	760	PE	132,000	1400%	11.0
DLF	185	PE	301,600	1350%	5.5
BHARTIARTL	340	PE	574,600	1308%	7.5
BHARTIARTL	350	PE	307,700	1292%	11.4
ICICIBANK	390	PE	583,000	1147%	9.6
AUROPHARMA	760	PE	281,000	778%	13.1
RELIANCE	1,340	PE	166,500	580%	31.1
ARVIND	90	PE	420,000	453%	2.0
CGPOWER	40	PE	672,000	367%	1.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	CE	11,449	27.1
RELIANCE	1,360	CE	9,974	18.8
INDUSINDBK	1,600	CE	8,707	25.7
RELIANCE	1,320	CE	7,839	37.3
INDUSINDBK	1,550	CE	7,445	47.2
MARUTI	7,500	CE	7,139	42.3
HDFCBANK	2,200	CE	6,435	25.1
MARUTI	7,300	CE	6,045	97.0
RELIANCE	1,400	CE	5,924	8.4
MARUTI	7,200	CE	5,790	141.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	7,960	15.3
RELIANCE	1,280	PE	5,876	10.6
RELIANCE	1,320	PE	4,537	22.1
RELIANCE	1,260	PE	3,779	7.2
ICICIBANK	380	PE	3,499	5.3
TATASTEEL	520	PE	2,999	10.4
RELIANCE	1,240	PE	2,919	5.2
ICICIBANK	370	PE	2,808	2.8
HDFCBANK	2,100	PE	2,780	7.5
MARUTI	7,000	PE	2,769	76.9

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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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