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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	11,470	20,647,050	8,280,750	44.45	1.60	<b>10940</b>
PREVIOUS	11,382	18,234,750	5,039,500	38.75	1.51	
% CHANGE	0.78%	13.23%	64.32%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its uptrend as it crossed 11400 levels.
- Nifty added 83 point to close at 11426.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11400PE and in 11700CE.
- PCR OI stands at 1.60 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 10940.

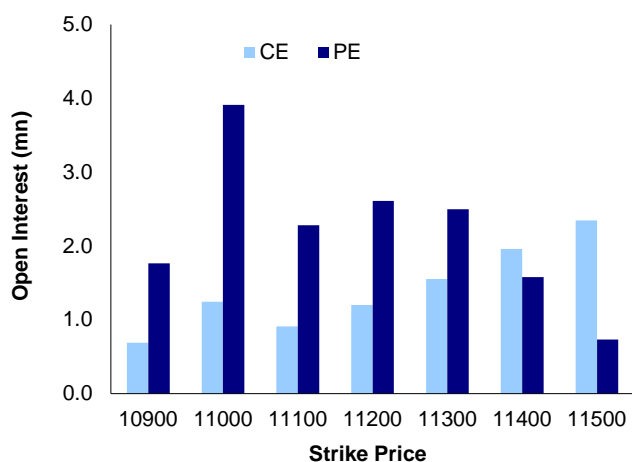
### NIFTY LEVELS

10940      11150      11275      11359      11435      11543

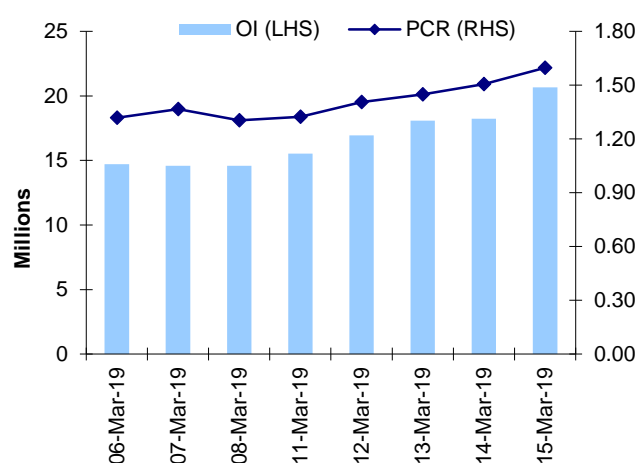
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 357,773Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	56.5%	9,196,800	1.8%
COALINDIA	22.3%	22,954,800	0.5%
NTPC	13.6%	38,764,000	2.9%
GAIL	11.7%	9,915,906	1.6%
IOC	11.6%	40,561,500	4.1%
KOTAKBANK	11.1%	15,119,200	4.4%
ICICIBANK	10.0%	95,216,000	1.9%
LT	9.6%	7,296,375	1.2%
SAIL	9.5%	82,356,000	-2.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	-15.7%	6,076,000	1.2%
DCBBANK	-14.6%	3,595,500	0.5%
CGPOWER	-11.8%	30,624,000	4.3%
NBCC	-9.8%	30,096,000	1.7%
CEATLTD	-9.8%	1,037,200	1.2%
INFIBEAM	-9.7%	13,936,000	-3.6%
GODFRYPHLP	-9.1%	450,100	0.2%
NIITTECH	-9.0%	1,079,250	1.2%
EXIDEIND	-8.8%	6,634,000	0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	15,893,093	212,021	1,322
KOTAKBANK	10,393,505	137,227	1,325
ICICIBANK	31,466,545	124,200	395
HDFC	5,984,639	118,071	1,975
SBIN	37,928,480	113,091	298
AXISBANK	14,560,368	107,703	735
TCS	5,184,318	105,761	2,040
YESBANK	38,715,468	95,779	245
LT	5,723,980	79,895	1,397

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	0.5	264	4,396,800
TATAMOTORS	200	CE	1.0	181	6,360,000
HEROMOTOCO	2,900	CE	16.1	2,749	224,000
BANKBARODA	120	CE	3.1	118	5,484,000
ZEEL	500	CE	6.9	456	1,675,700
ITC	300	CE	2.2	292	4,989,600
BHEL	70	CE	1.1	68	2,940,000
BPCL	400	CE	9.1	396	617,400
TATAMOTORS	190	CE	2.4	181	3,918,000
SBIN	300	CE	5.9	299	5,424,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	360	PE	1.9	396	1,099,800
LT	1,280	PE	1.6	1,403	948,375
BPCL	380	PE	5.3	396	765,000
LT	1,320	PE	3.6	1,403	605,250
BPCL	340	PE	0.8	396	498,600
HEROMOTOCO	2,700	PE	40.0	2,749	112,800
ITC	260	PE	0.2	292	2,786,400
KOTAKBANK	1,220	PE	1.5	1,331	722,400
TATAMOTORS	180	PE	5.2	181	2,310,000
LT	1,300	PE	2.7	1,403	331,125

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	145	CE	828,000	6800%	3.6
RECLTD	155	CE	234,000	3800%	0.8
KOTAKBANK	1,420	CE	135,200	2717%	4.6
RELCAPITAL	270	CE	208,500	1444%	0.4
RECLTD	150	CE	570,000	1257%	1.8
IDFC	55	CE	514,800	1200%	0.1
NCC	125	CE	168,000	950%	0.3
KOTAKBANK	1,380	CE	241,600	941%	10.2
IDFC	48	CE	198,000	650%	0.3
KOTAKBANK	1,400	CE	488,000	635%	7.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	137	PE	306,000	1600%	1.6
RECLTD	141	PE	222,000	1133%	2.9
RECLTD	140	PE	498,000	938%	2.3
RECLTD	142	PE	120,000	900%	3.3
UPL	920	PE	132,000	686%	16.5
IDFC	43	PE	501,600	660%	0.8
KOTAKBANK	1,320	PE	195,200	597%	21.2
KOTAKBANK	1,300	PE	360,800	544%	13.2
IDFC	44	PE	211,200	433%	1.2
HDFCBANK	2,240	PE	102,250	424%	22.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	CE	18,796	23.9
TCS	2,050	CE	15,208	40.4
SBIN	300	CE	9,460	5.9
KOTAKBANK	1,340	CE	9,106	22.5
RELIANCE	1,380	CE	8,529	8.1
RELIANCE	1,360	CE	8,497	13.2
RELIANCE	1,400	CE	8,308	5.6
TCS	2,150	CE	8,209	13.4
ICICIBANK	400	CE	7,016	5.9
KOTAKBANK	1,320	CE	6,610	31.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	7,829	30.7
RELIANCE	1,300	PE	7,771	15.1
RELIANCE	1,320	PE	6,380	22.1
TCS	2,000	PE	5,787	21.6
RELIANCE	1,280	PE	3,657	10.2
YESBANK	240	PE	3,620	7.2
TCS	1,950	PE	3,381	10.8
ICICIBANK	390	PE	3,231	5.3
SBIN	290	PE	3,169	2.7
KOTAKBANK	1,300	PE	3,133	13.2

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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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