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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	11,859	17,086,275	10,593,700	31.45	0.94	<b>11500</b>
PREVIOUS	11,426	16,026,300	8,054,500	18.8	0.98	
% CHANGE	3.80%	6.61%	31.53%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and gained through the trading session.
- Nifty added 421 points to close at 11828.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11500PE and Reduction in 11800CE.
- PCR OI stands at 0.91 compared to 0.94 in the previous trading session.
- Nifty to trade with a support of 11500.

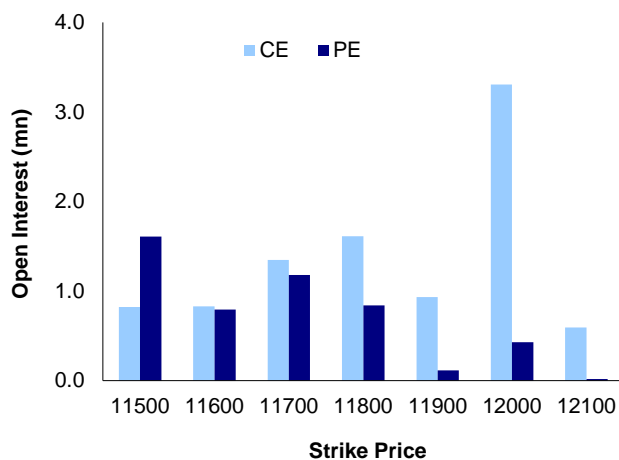
### NIFTY LEVELS

11676      11797      11900      12039      12112      12250

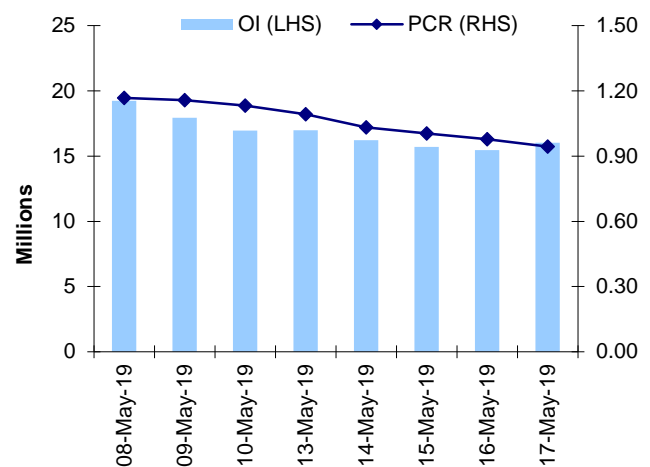
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 315,725Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	43.2%	2,154,600	0.9%
CHOLAFIN	20.3%	659,500	5.7%
TATACHEM	18.5%	3,844,500	-1.7%
CHENNPETRO	16.6%	1,339,200	0.0%
HDFCBANK	14.7%	11,930,500	3.0%
ENGINEERSIN	13.2%	7,416,900	6.8%
ACC	13.1%	2,209,600	3.5%
FEDERALBNK	12.8%	43,743,000	5.1%
SBIN	12.8%	62,382,000	8.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIENIT	-14.0%	34,128,000	27.4%
BANKINDIA	-13.2%	20,430,000	10.0%
CEATLTD	-10.6%	829,200	6.1%
KSCL	-9.9%	666,000	5.4%
ALBK	-9.2%	16,900,000	8.8%
UJJIVAN	-8.8%	3,073,600	9.8%
TORNTPOWER	-8.8%	2,022,000	5.5%
INFIBEAM	-8.2%	11,792,000	7.4%
JETAIRWAYS	-7.5%	4,048,000	5.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	53,207,071	181,228	345
RELIANCE	12,333,937	162,713	1,326
ICICIBANK	33,350,816	136,461	408
HDFC	6,214,064	130,087	2,123
AXISBANK	15,866,697	123,432	782
YESBANK	82,205,265	116,268	144
HDFCBANK	4,424,908	106,432	2,432
MARUTI	1,286,198	90,451	7,085
LT	6,210,427	89,158	1,451

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	1.3	286	2,640,000
TCS	2,200	CE	18.5	2,103	491,750
YESBANK	200	CE	1.3	134	8,687,000
BANKBARODA	120	CE	3.8	112	3,568,000
BANKBARODA	130	CE	1.8	112	3,348,000
SBIN	330	CE	8.3	319	4,032,000
SBIN	320	CE	12.6	319	3,969,000
TATAMOTORS	220	CE	1.4	177	3,520,000
TATAMOTORS	200	CE	3.3	177	3,270,000
BHARTIARTL	370	CE	1.4	330	1,641,837

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	0.3	303	2,944,800
TATAMOTORS	180	PE	7.2	191	2,930,000
AXISBANK	730	PE	7.5	784	1,640,400
WIPRO	280	PE	1.1	290	1,430,400
SBIN	300	PE	2.0	346	2,553,000
TATAMOTORS	170	PE	4.7	191	2,148,000
WIPRO	290	PE	3.8	290	1,216,000
BAJAJ-AUTO	2,800	PE	16.2	3,018	107,250
MARUTI	6,000	PE	10.5	7,116	102,900
TATAMOTORS	150	PE	2.2	191	1,734,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIPTS	480	CE	112,500	4400%	3.5
ADANIPT	190	CE	188,000	2250%	4.4
ADANIPT	200	CE	1,212,000	2231%	3.2
ADANIPT	180	CE	492,000	1267%	6.3
SBIN	355	CE	624,000	550%	8.8
RELCAPITAL	250	CE	274,500	472%	0.4
BEL	120	CE	180,000	275%	0.5
SBIN	370	CE	1,914,000	263%	4.4
NBCC	57	CE	104,000	225%	2.5
NCC	130	CE	120,000	200%	0.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	335	PE	393,000	2520%	8.8
SBIN	345	PE	177,000	1867%	12.9
SBIN	340	PE	1,008,000	950%	10.8
SBIN	325	PE	396,000	676%	5.8
ADANIPT	140	PE	276,000	590%	8.9
ADANIPT	120	PE	672,000	425%	3.5
SBIN	330	PE	1,317,000	410%	7.2
BEL	100	PE	300,000	355%	4.1
LT	1,400	PE	110,250	326%	14.6
BAJFINANCE	3,300	PE	153,250	283%	62.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	10,690	19.3
ICICIBANK	420	CE	9,311	7.6
SBIN	350	CE	7,153	11.0
YESBANK	150	CE	7,080	9.1
RELIANCE	1,340	CE	6,670	40.1
TATAMOTORS	200	CE	6,628	7.9
ICICIBANK	410	CE	5,920	11.5
SBIN	360	CE	5,849	7.0
RELIANCE	1,360	CE	5,790	32.0
TCS	2,200	CE	5,373	24.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	180	PE	5,242	7.2
RELIANCE	1,300	PE	5,049	29.9
YESBANK	140	PE	4,422	9.4
ICICIBANK	400	PE	4,418	9.1
RELIANCE	1,260	PE	4,201	17.9
YESBANK	130	PE	4,054	5.7
ICICIBANK	390	PE	4,014	6.2
RELIANCE	1,280	PE	3,956	23.2
TATAMOTORS	170	PE	3,486	4.7
SBIN	320	PE	3,034	4.6

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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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