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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	11,849	17,396,100	7,973,950	18.45	1.37	<b>11500</b>
PREVIOUS	11,709	17,820,150	8,527,500	17.6	1.22	
% CHANGE	1.20%	-2.38%	-6.49%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative, but recovered and gained significantly in the second half.
- Nifty added 140 points to close at 11831.
- OI concentration is seen at 12000CE and 11700PE.
- Addition witnessed in 12200CE and in 11800PE.
- PCR OI stands at 1.37 compared to 1.22 in the previous trading session.
- Nifty to trade with a support of 11500.

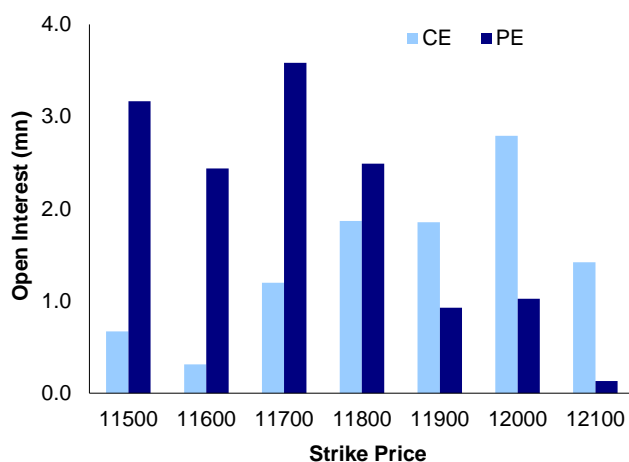
### NIFTY LEVELS

11594      11691      11803      11952      12084      12227

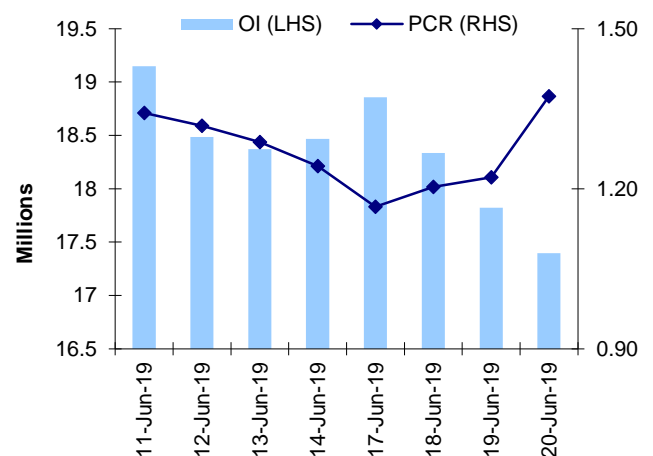
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 309,048Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UJJIVAN	16.8%	4,340,800	-1.3%
CHOLAFIN	11.1%	3,112,500	-0.2%
HEXAWARE	9.3%	1,969,500	3.9%
SHREECEM	8.8%	118,700	3.7%
CESC	8.7%	1,001,550	0.9%
LICHSGFIN	8.2%	7,322,700	-0.2%
JUSTDIAL	7.0%	2,514,400	4.8%
M&MFIN	6.9%	10,345,000	3.7%
KOTAKBANK	5.9%	8,436,400	1.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
WIPRO	-21.8%	32,278,400	-2.4%
AJANTPHARM	-19.8%	360,000	2.5%
RELINFRA	-14.7%	11,354,200	34.9%
ADANIPOWER	-14.7%	106,440,000	1.7%
REPCOHOME	-12.4%	280,500	3.4%
SUNPHARMA	-11.3%	44,034,100	4.1%
GODFRYPHLP	-10.9%	304,500	2.7%
EXIDEIND	-10.8%	7,272,000	4.4%
DCBBANK	-10.8%	2,340,000	2.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	159,393,077	172,316	115
ICICIBANK	24,315,929	104,009	433
AXISBANK	9,190,732	70,407	771
SBIN	20,626,861	70,196	345
HDFCBANK	2,792,873	67,822	2,426
MARUTI	992,450	64,375	6,617
HDFC	2,933,451	64,351	2,199
RELIANCE	4,914,012	63,311	1,297
RELCAPITAL	93,934,816	56,558	69

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	0.9	311	1,789,557
GAIL	320	CE	1.8	311	1,661,541
TATAMOTORS	200	CE	0.1	160	4,848,000
BHEL	75	CE	0.3	71	3,630,000
TATAMOTORS	180	CE	0.3	160	4,538,000
SBIN	360	CE	0.9	346	5,394,000
HEROMOTOCO	2,800	CE	5.7	2,671	181,400
SBIN	350	CE	2.9	346	5,184,000
GAIL	350	CE	0.3	311	1,349,502
BANKBARODA	130	CE	0.5	119	4,672,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	100	PE	1.5	115	9,824,500
SBIN	340	PE	2.4	346	4,218,000
TCS	2,000	PE	1.8	2,281	777,750
SBIN	330	PE	1.0	346	3,705,000
BPCL	380	PE	4.3	386	484,200
YESBANK	110	PE	3.2	115	4,607,750
ITC	275	PE	1.6	278	3,655,200
WIPRO	280	PE	0.9	288	1,424,000
INFY	680	PE	0.8	754	2,038,800
TATAMOTORS	150	PE	1.0	160	2,242,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	900	CE	265,800	22050%	15.8
UPL	940	CE	125,400	1990%	5.6
UPL	950	CE	182,400	850%	4.7
FEDERALBNK	104	CE	210,000	650%	2.2
RELCAPITAL	60	CE	466,500	640%	11.6
SUZLON	3	CE	2,052,000	575%	1.1
UJJIVAN	320	CE	147,200	300%	6.1
RELCAPITAL	70	CE	528,000	271%	6.1
ASHOKLEY	80	CE	444,000	247%	7.8
RELCAPITAL	50	CE	351,000	230%	18.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	800	PE	166,200	5440%	10.4
RELCAPITAL	40	PE	568,500	1795%	0.7
SOUTHBANK	11	PE	364,551	1000%	0.1
TITAN	1,300	PE	237,750	547%	11.0
RELCAPITAL	60	PE	654,000	384%	4.2
ICICIBANK	425	PE	895,125	368%	3.1
ICICIBANK	430	PE	926,750	308%	4.8
ASHOKLEY	70	PE	288,000	300%	0.1
TITAN	1,280	PE	341,250	286%	5.8
JISLJLEQS	17	PE	1,872,000	206%	0.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	120	CE	26,438	2.9
YESBANK	110	CE	16,409	7.9
YESBANK	130	CE	15,089	1.2
IBULHSGFIN	600	CE	12,039	25.7
RELIANCE	1,300	CE	10,572	15.3
MARUTI	6,700	CE	8,014	68.7
IBULHSGFIN	620	CE	7,050	16.6
MARUTI	6,600	CE	6,804	112.6
YESBANK	140	CE	6,284	0.7
ICICIBANK	430	CE	6,133	6.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	100	PE	12,641	1.5
YESBANK	90	PE	7,597	0.9
YESBANK	110	PE	7,267	3.2
IBULHSGFIN	560	PE	6,207	13.3
IBULHSGFIN	500	PE	5,771	6.6
TCS	2,200	PE	5,673	8.1
RELIANCE	1,280	PE	5,673	7.4
RELIANCE	1,260	PE	5,007	3.6
IBULHSGFIN	540	PE	4,934	10.1
MARUTI	6,400	PE	4,848	31.7

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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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