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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	11,705	27,169,500	5,707,800	14.35	1.84	<b>11525</b>
PREVIOUS	11,572	29,527,350	4,510,850	14.6	1.45	
% CHANGE	1.16%	-7.99%	26.53%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to rise testing 11700 levels.
- Nifty added 134 points to close at 11691.
- OI concentration is seen at 11700CE and 11000PE.
- Activity witnessed in 11600 strike.
- PCR OI stands at 1.84 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 11525.

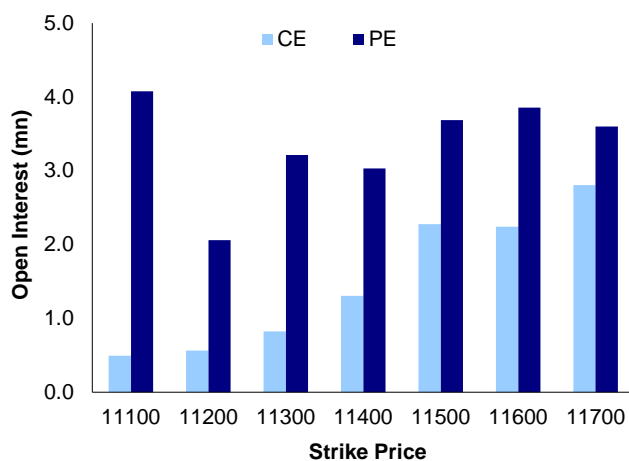
### NIFTY LEVELS

11306	11444	11519	11638	11719	11808
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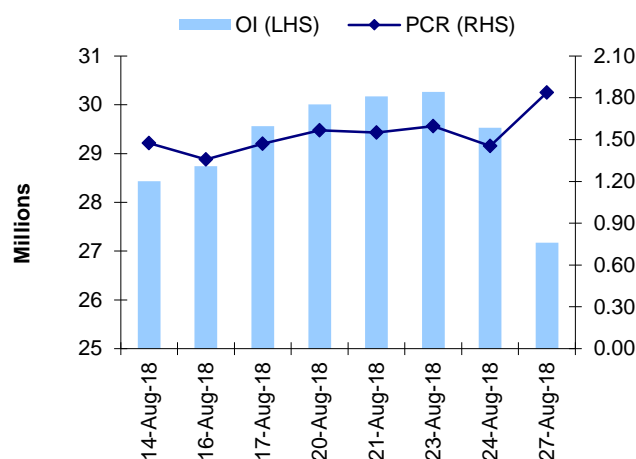
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 438,990Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	9.07%	9,931,900	-7.66%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIPOWER	-42.85%	57,240,000	6.86%
PIDILITIND	-41.11%	2,110,000	0.70%
GSFC	-37.44%	5,805,000	3.57%
AUROPHARMA	-32.92%	11,033,000	-0.69%
MFSL	-31.45%	1,587,600	2.27%
CENTURYTEX	-30.89%	3,688,300	0.75%
CGPOWER	-29.90%	23,580,000	0.76%
POWERGRID	-29.90%	30,400,000	3.59%
IBULHSGFIN	-28.55%	7,783,000	1.28%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	28,083,933	95,150	340
SBIN	28,111,768	86,563	308
RELIANCE	5,572,177	71,898	1,292
HDFCBANK	3,143,697	65,376	2,080
AXISBANK	9,819,034	63,675	650
LICHSGFIN	10,002,519	53,274	529
SUNPHARMA	8,253,456	51,676	622
YESBANK	9,563,369	36,566	383
LT	2,595,682	35,224	1,356

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	2,800	CE	6.4	2,703	408,000
BHEL	80	CE	1.6	80	4,342,500
MARUTI	9,500	CE	20.8	9,250	323,550
YESBANK	400	CE	1.4	383	5,120,500
YESBANK	390	CE	3.3	383	4,102,000
TATASTEEL	600	CE	2.8	582	2,805,284
IDEA	60	CE	0.1	52	13,076,000
BHEL	85	CE	0.5	80	3,157,500
TATAMOTORS	270	CE	0.9	259	6,204,000
TATAMOTORS	280	CE	0.4	259	6,123,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	0.4	80	6,930,000
BHEL	70	PE	0.2	80	2,580,000
BHEL	72	PE	0.2	80	2,265,000
YESBANK	380	PE	4.5	383	2,532,250
AXISBANK	600	PE	0.9	651	2,503,200
RELIANCE	1,100	PE	0.3	1,292	2,187,000
HEROMOTOCO	3,200	PE	20.5	3,233	96,400
ICICIBANK	330	PE	1.6	339	5,502,750
ADANIPILOTS	370	PE	2.0	380	512,500
YESBANK	370	PE	1.9	383	2,070,250

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	540	CE	928,400	1407%	3.4
RBLBANK	640	CE	393,600	837%	7.7
LICHSGFIN	550	CE	715,000	778%	1.7
PEL	3,100	CE	108,720	510%	45.7
LICHSGFIN	530	CE	525,800	414%	6.7
LICHSGFIN	560	CE	580,800	344%	0.9
RBLBANK	650	CE	159,600	343%	4.7
JSWSTEEL	390	CE	144,000	300%	0.3
JSWSTEEL	370	CE	783,000	290%	1.8
INFIBEAM	235	CE	400,000	245%	2.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	195	PE	472,000	5800%	0.9
RBLBANK	620	PE	105,600	4300%	2.9
JSWSTEEL	360	PE	390,000	2500%	7.3
POWERGRID	197	PE	172,000	2050%	1.6
DABUR	490	PE	160,000	700%	8.9
TATAPOWER	75	PE	504,000	460%	1.0
AXISBANK	650	PE	300,000	456%	8.7
NCC	60	PE	120,000	400%	1.9
TECHM	730	PE	108,000	374%	6.6
RELIANCE	1,300	PE	368,000	349%	15.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	15,074	8.5
SBIN	310	CE	8,229	3.4
RELIANCE	1,280	CE	8,218	18.5
ICICIBANK	340	CE	7,447	4.3
RELIANCE	1,320	CE	6,756	3.1
AXISBANK	650	CE	6,710	9.8
MARUTI	9,300	CE	6,133	67.3
INFY	1,400	CE	5,675	22.5
TATASTEEL	580	CE	5,554	8.9
INFY	1,420	CE	5,383	11.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	PE	7,744	6.7
RELIANCE	1,260	PE	6,844	2.6
SUNPHARMA	620	PE	4,379	7.2
SBIN	300	PE	4,204	1.7
RELIANCE	1,240	PE	3,653	1.2
TATASTEEL	580	PE	3,566	6.6
YESBANK	380	PE	3,378	4.5
ICICIBANK	330	PE	3,365	1.6
AXISBANK	640	PE	3,190	4.9
SBIN	305	PE	2,818	3.1

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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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