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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	11,752	21,851,700	6,899,300	14.45	2.08	<b>11525</b>
PREVIOUS	11,705	27,169,500	5,707,800	14.35	1.84	
% CHANGE	0.40%	-19.57%	20.87%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued its uptrend.
- Nifty added 46 points to close at 11738.
- OI concentration is seen at 11800CE and 11000PE.
- Addition witnessed in 11700PE and Reduction in 11500CE.
- PCR OI stands at 2.08 compared to 1.84 in the previous trading session.
- Nifty to trade with a support of 11525.

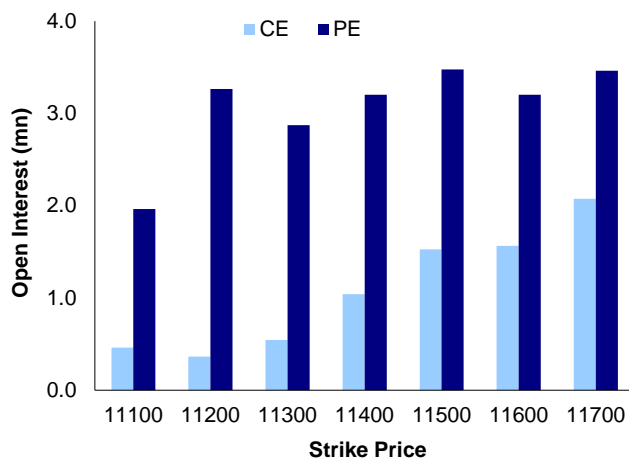
### NIFTY LEVELS

11306	11444	11519	11638	11719	11808
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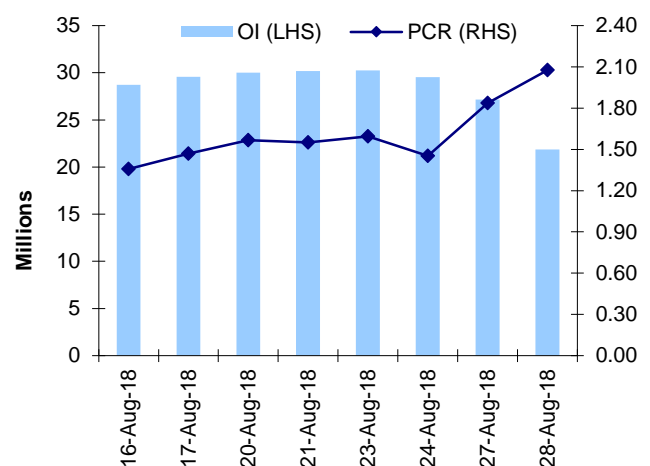
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 444,973Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRPL	-58.73%	1,755,000	-2.90%
DHFL	-51.46%	9,571,500	1.55%
ONGC	-50.62%	18,750,000	-0.82%
TATACOMM	-44.87%	1,436,000	-0.67%
TV18BRDCST	-44.33%	27,650,500	-0.73%
GODFRYPHLP	-43.84%	194,600	1.30%
GRANULES	-42.74%	4,970,000	-0.22%
UBL	-42.17%	716,100	-0.98%
TORNTPOWER	-42.08%	900,000	2.11%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,694,751	114,016	1,319
YESBANK	26,309,238	97,757	371
ADANIENT	36,388,656	81,294	230
AXISBANK	9,886,447	64,527	660
MARUTI	684,054	64,121	9,428
ICICIBANK	16,427,306	55,679	339
TATASTEEL	9,021,297	52,988	590
HDFCBANK	2,493,383	52,011	2,095
SBIN	16,890,236	51,644	305

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.4	78	4,687,500
BAJAJ-AUTO	2,800	CE	3.8	2,690	410,000
YESBANK	380	CE	3.5	371	4,849,250
YESBANK	400	CE	0.7	371	4,497,500
ONGC	180	CE	0.4	174	2,872,500
YESBANK	390	CE	1.5	371	4,070,500
IDEA	60	CE	0.1	51	13,538,000
TATASTEEL	600	CE	3.7	590	2,344,810
BHEL	85	CE	0.2	78	3,022,500
TATAMOTORS	280	CE	0.3	261	5,844,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	PE	0.4	78	6,787,500
BHEL	70	PE	0.1	78	2,505,000
BHEL	72	PE	0.2	78	2,287,500
RELIANCE	1,100	PE	0.3	1,319	2,081,000
AXISBANK	600	PE	0.6	662	2,409,600
YESBANK	370	PE	5.7	371	2,327,500
HEROMOTOCO	3,200	PE	15.5	3,240	93,400
HINDALCO	230	PE	0.7	239	1,837,500
ICICIBANK	330	PE	1.3	339	5,403,750
YESBANK	360	PE	2.6	371	2,040,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	370	CE	362,712	1033%	3.6
APOLLOTYRE	255	CE	153,000	920%	3.1
ADANIANT	235	CE	1,028,000	424%	4.5
YESBANK	370	CE	2,611,000	374%	7.5
CIPLA	680	CE	922,000	361%	1.7
INFIBEAM	250	CE	488,000	336%	0.4
RELIANCE	1,360	CE	1,028,000	277%	1.3
ADANIANT	245	CE	640,000	272%	2.0
PFC	82	CE	1,278,000	223%	0.9
ADANIANT	240	CE	1,292,000	205%	3.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELIANCE	1,320	PE	686,000	3935%	11.2
HINDALCO	235	PE	686,000	2700%	1.6
EQUITAS	150	PE	204,000	1175%	1.5
HINDALCO	240	PE	343,000	989%	3.4
NTPC	167	PE	168,000	950%	0.9
ADANIANT	230	PE	220,000	817%	6.6
NTPC	170	PE	324,000	710%	2.1
ADANIANT	220	PE	648,000	710%	2.8
ADANIPOWER	35	PE	540,000	575%	1.0
ADANIANT	225	PE	124,000	520%	4.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,320	CE	25,833	10.2
RELIANCE	1,300	CE	19,343	22.4
MARUTI	9,500	CE	18,430	44.6
MARUTI	9,400	CE	17,581	86.1
RELIANCE	1,340	CE	14,198	4.0
YESBANK	380	CE	10,949	3.5
SBIN	310	CE	9,835	1.9
MARUTI	9,300	CE	9,131	144.1
MARUTI	9,600	CE	8,284	22.0
TATASTEEL	600	CE	7,787	3.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	12,329	4.3
RELIANCE	1,280	PE	11,032	1.7
YESBANK	370	PE	6,775	5.7
MARUTI	9,200	PE	6,539	11.8
YESBANK	360	PE	5,769	2.6
TATASTEEL	580	PE	5,552	3.1
MARUTI	9,300	PE	5,133	27.7
RELIANCE	1,260	PE	4,973	0.9
SBIN	300	PE	4,444	1.7
AXISBANK	640	PE	4,275	2.8

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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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