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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	11,015	19,001,400	9,994,050	35.35	1.12	<b>11170</b>
PREVIOUS	11,132	17,652,525	9,127,900	14.2	1.16	
% CHANGE	-1.05%	7.64%	9.49%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and stooped lower to test 10900 levels before recovering.
- Nifty lost 138 points to close at 10980.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11000CE and in 10700PE.
- PCR OI stands at 1.12 compared to 1.16 in the previous trading session.
- Nifty to trade with a resistance of 11170.

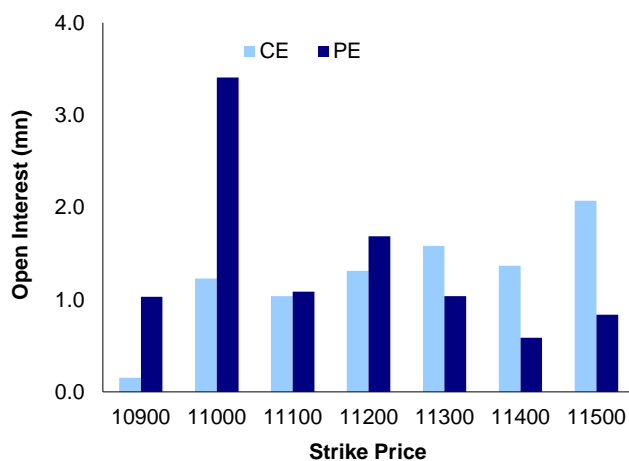
### NIFTY LEVELS

10942      11019      11151      11247      11329      11470

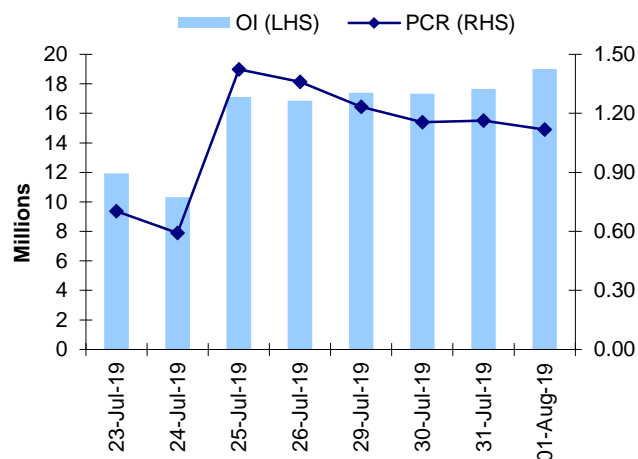
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 282,969Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	17.6%	4,410,000	4.3%
SBIN	13.0%	81,147,000	-4.5%
UBL	12.2%	1,201,200	-0.9%
BSOFT	12.1%	2,499,000	1.1%
SIEMENS	11.2%	1,293,050	-2.2%
STAR	10.8%	3,592,800	4.0%
UJJIVAN	10.7%	5,800,000	9.0%
ICICIPRULI	10.0%	5,517,000	-2.9%
AMARAJABAT	8.3%	1,731,100	-1.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	-6.3%	2,451,000	0.4%
GLENMARK	-6.2%	4,847,000	-0.7%
NIITTECH	-5.3%	1,101,750	-0.1%
SRTRANSFIN	-4.8%	4,743,600	-0.2%
CONCOR	-4.7%	2,085,042	0.7%
PVR	-4.1%	1,130,400	-1.7%
IDBI	-4.0%	21,612,000	1.6%
BAJFINANCE	-3.7%	6,601,500	-0.9%
OFSS	-3.6%	211,200	-3.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	40,853,304	130,598	317
RELIANCE	10,344,862	120,399	1,180
AXISBANK	17,001,210	114,057	669
HDFCBANK	4,560,419	101,253	2,222
YESBANK	111,842,102	99,322	88
ICICIBANK	18,269,866	76,568	417
HDFC	3,634,666	75,716	2,087
ZEEL	18,541,033	64,639	347
MARUTI	1,134,178	62,492	5,573

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	1.4	130	8,916,000
MARUTI	6,000	CE	31.6	5,514	340,875
TATAMOTORS	160	CE	0.7	130	5,355,000
YESBANK	100	CE	4.4	89	8,833,000
BANKBARODA	120	CE	1.0	106	3,879,000
BHEL	70	CE	0.2	58	2,880,000
IDEA	8	CE	0.2	7	26,068,000
TATAMOTORS	140	CE	3.0	130	4,236,000
WIPRO	280	CE	3.2	270	1,625,600
ZEEL	400	CE	4.7	348	1,136,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	PE	21.0	130	7,128,000
HINDALCO	180	PE	6.2	183	1,463,000
IDEA	7	PE	0.8	7	16,912,000
SBIN	345	PE	29.8	319	3,207,000
IDEA	6	PE	0.3	7	16,492,000
ASIANPAINT	1,400	PE	7.0	1,513	235,800
YESBANK	90	PE	8.7	89	4,540,800
TATAMOTORS	140	PE	12.5	130	2,421,000
BANKBARODA	100	PE	2.4	106	1,840,500
TATAMOTORS	120	PE	3.0	130	2,298,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	112	CE	147,000	2000%	0.2
LUPIN	750	CE	147,700	1658%	35.3
TATAMOTORS	125	CE	261,000	1640%	9.5
CIPLA	535	CE	215,000	1554%	8.6
SBIN	315	CE	180,000	1400%	15.5
SBIN	320	CE	1,272,000	802%	12.9
GODREJCP	620	CE	125,600	772%	13.2
CADILAHC	235	CE	334,400	736%	5.8
BIOCON	235	CE	383,400	634%	4.1
WIPRO	295	CE	166,400	550%	1.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	260	PE	144,000	2300%	1.0
SBIN	270	PE	108,000	1700%	1.4
ASHOKLEY	77	PE	624,000	1056%	8.6
PNB	72	PE	427,000	771%	6.4
TATAMOTORS	100	PE	342,000	660%	0.6
NCC	77	PE	104,000	333%	9.9
ONGC	130	PE	693,750	278%	2.1
BHARTIARTL	280	PE	236,928	266%	2.6
UJJIVAN	250	PE	116,800	265%	5.1
TATAGLOBAL	255	PE	108,000	264%	6.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	8,808	26.3
MARUTI	5,700	CE	5,909	95.0
RELIANCE	1,180	CE	5,569	34.5
RELIANCE	1,240	CE	5,267	13.8
RELIANCE	1,220	CE	5,019	19.2
ASHOKLEY	75	CE	4,837	1.2
ICICIBANK	440	CE	4,584	3.6
MARUTI	5,800	CE	4,517	67.0
MARUTI	5,600	CE	4,483	133.6
TATAMOTORS	150	CE	4,378	1.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	PE	4,820	19.8
RELIANCE	1,100	PE	4,354	10.3
RELIANCE	1,160	PE	4,095	26.7
ICICIBANK	410	PE	3,259	7.3
TATAMOTORS	130	PE	3,102	6.5
SBIN	300	PE	3,040	6.1
RELIANCE	1,120	PE	2,922	14.5
ICICIBANK	420	PE	2,737	11.5
MARUTI	5,400	PE	2,727	130.3
MARUTI	5,100	PE	2,683	52.7

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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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