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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	11,098	14,573,250	5,130,650	40.2	1.37	<b>10500</b>
PREVIOUS	11,087	14,706,000	5,815,850	33.8	1.32	
% CHANGE	0.10%	-0.90%	-11.78%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and remained range-bound through the trading session
- Nifty added 5 point to close at 11058.
- OI concentration is seen at 11200CE and 11000PE.
- Addition witnessed in 11000PE and in 11200CE.
- PCR OI stands at 1.37 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 10500.

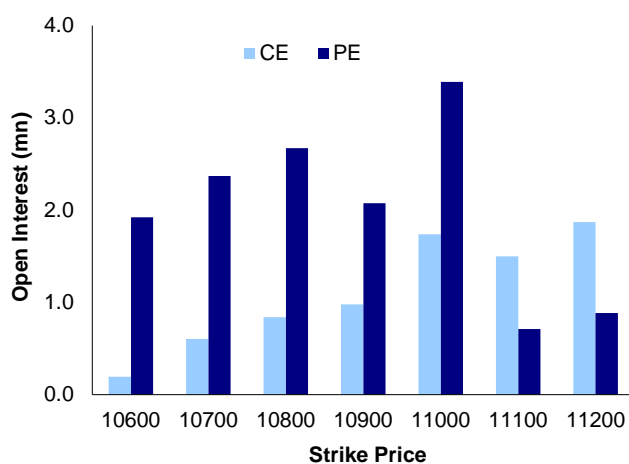
### NIFTY LEVELS

10547      10618      10789      10848      10949      11150

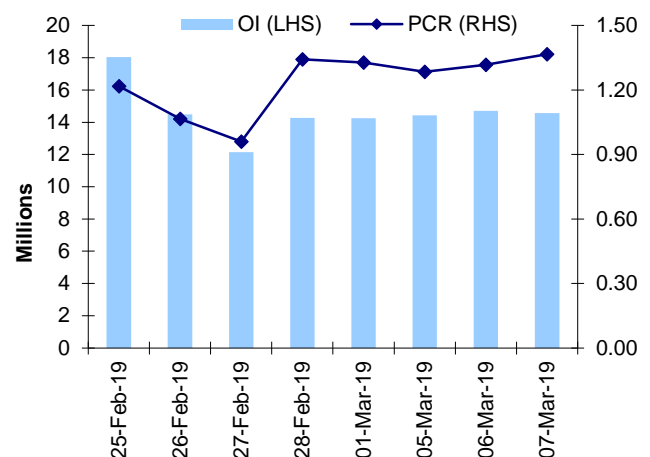
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 286,043Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TATACHEM	20.4%	4,869,000	0.6%
NHPC	16.6%	24,516,000	3.8%
RBLBANK	16.4%	6,112,800	-0.8%
COALINDIA	12.5%	18,904,600	-3.2%
TATAELXSI	11.4%	1,480,800	1.1%
ALBK	11.3%	22,087,000	6.6%
RELCAPITAL	10.8%	7,321,500	-1.2%
IDEA	9.8%	189,396,000	2.4%
ONGC	9.6%	27,322,500	-1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
REPCOHOME	-6.9%	760,100	-1.0%
CUMMINSIND	-6.8%	1,216,600	1.4%
JUSTDIAL	-6.2%	2,157,400	-2.4%
NMDC	-5.8%	15,534,000	1.8%
WIPRO	-5.6%	31,558,400	-3.1%
NATIONALUM	-5.5%	29,688,000	-1.0%
JUBLFOOD	-5.3%	2,707,000	-0.1%
INFRATEL	-5.0%	6,132,000	1.0%
MFSL	-4.9%	1,952,400	0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,109,259	103,126	1,270
LT	6,207,580	83,614	1,352
AXISBANK	11,263,734	82,243	734
YESBANK	27,229,610	63,130	232
M&M	8,703,088	58,123	672
ICICIBANK	15,355,303	56,938	371
HDFCBANK	2,551,213	53,885	2,127
TATAMOTORS	27,051,501	51,498	189
TCS	2,539,884	51,163	2,013

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	1.0	270	3,788,800
TATAMOTORS	200	CE	4.3	191	4,372,000
BHEL	75	CE	0.6	69	2,077,500
COALINDIA	250	CE	1.1	229	1,460,800
BHEL	70	CE	1.7	69	1,785,000
BAJAJ-AUTO	3,000	CE	40.8	2,918	178,750
KOTAKBANK	1,300	CE	7.9	1,244	894,400
BPCL	380	CE	8.8	372	410,400
HEROMOTOCO	2,800	CE	53.5	2,746	138,600
ZEEL	500	CE	9.7	462	1,138,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	8.8	1,346	1,294,875
BPCL	360	PE	7.7	372	684,000
LT	1,320	PE	18.5	1,346	724,125
BPCL	340	PE	3.2	372	550,800
BPCL	320	PE	1.3	372	369,000
BHEL	65	PE	1.1	69	1,342,500
ITC	260	PE	0.3	292	2,887,200
ICICIBANK	350	PE	2.2	372	4,031,500
KOTAKBANK	1,220	PE	16.2	1,244	549,600
GAIL	320	PE	2.2	345	362,712

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NHPC	30	CE	1,296,000	4700%	0.1
TV18BRDCST	46	CE	208,000	1500%	0.8
NHPC	28	CE	1,215,000	1400%	0.2
BHEL	78	CE	337,500	1025%	0.3
BHEL	77	CE	630,000	833%	0.4
NTPC	152	CE	396,000	800%	1.6
ICICIBANK	450	CE	132,000	500%	0.3
TATAELXSI	1,000	CE	196,800	369%	21.0
BIOCON	620	CE	162,900	341%	17.4
POWERGRID	187	CE	300,000	317%	2.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NHPC	25	PE	540,000	300.0%	0.9
TATAPOWER	72	PE	207,000	283.3%	3.9
BIOCON	580	PE	102,600	256.3%	8.7
BIOCON	600	PE	368,100	235.2%	14.5
HDFCBANK	2,100	PE	420,000	234.7%	23.5
TV18BRDCST	29	PE	572,000	214.3%	1.2
BIOCON	560	PE	126,900	206.5%	5.3
GMRINFRA	19	PE	135,000	200.0%	1.7
SYNDIBANK	35	PE	375,000	177.8%	0.6
ALBK	51	PE	104,000	166.7%	1.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	8,876	21.4
RELIANCE	1,280	CE	5,938	30.0
LT	1,360	CE	5,684	24.0
AXISBANK	740	CE	5,394	16.9
HDFCBANK	2,120	CE	5,109	38.0
RELIANCE	1,320	CE	4,999	14.8
AXISBANK	760	CE	4,893	9.1
RELIANCE	1,340	CE	4,434	9.9
TCS	2,100	CE	4,221	19.0
ICICIBANK	380	CE	4,194	5.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	PE	4,888	23.8
RELIANCE	1,240	PE	4,288	17.0
RELIANCE	1,220	PE	3,842	11.6
HDFCBANK	2,100	PE	3,536	23.5
AXISBANK	720	PE	3,272	12.8
RELIANCE	1,200	PE	3,074	7.8
YESBANK	230	PE	3,009	10.1
ICICIBANK	360	PE	2,874	4.2
LT	1,280	PE	2,841	8.8
TATAMOTORS	190	PE	2,581	7.5

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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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