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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	11,495	20,678,175	6,870,400	32.5	1.53	<b>11260</b>
PREVIOUS	11,470	20,647,050	8,280,750	44.45	1.60	
% CHANGE	0.21%	0.15%	-17.03%	-	-	

## OUTLOOK

### Nifty

- Nifty had a volatile trading session.
- Nifty added 35 point to close at 11462.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11600CE and Reduction in 11200PE.
- PCR OI stands at 1.53 compared to 1.60 in the previous trading session.
- Nifty to trade with a support of 11260.

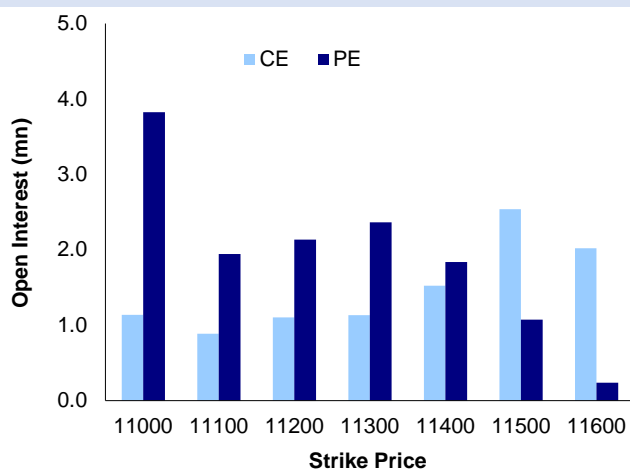
### NIFTY LEVELS

10940      11150      11275      11359      11435      11543

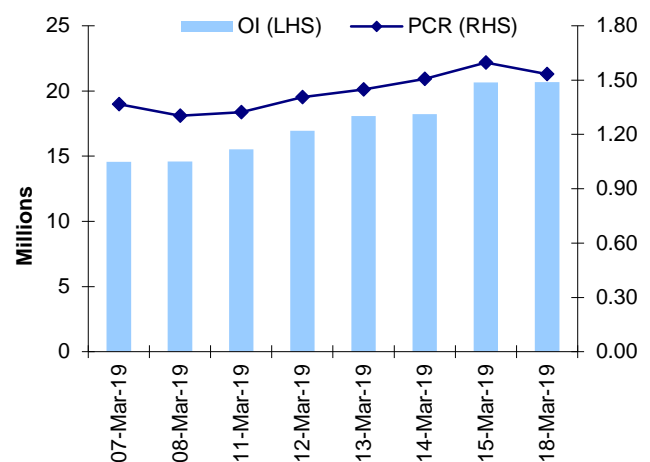
### Stocks

- Sector:- Oil&Gas stocks traded positive.
- Market wide open interest is seen at 376,604Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DCBBANK	27.3%	4,576,500	-0.7%
RPOWER	26.2%	98,944,000	1.9%
JUSTDIAL	21.5%	3,778,600	8.7%
NTPC	17.5%	45,552,000	0.4%
VGUARD	13.2%	2,982,000	-2.4%
BEML	12.7%	1,836,800	3.1%
JUBLFOOD	11.8%	3,379,000	3.3%
ORIENTBANK	11.3%	14,161,000	4.0%
MANAPPURAM	11.0%	11,850,000	3.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	-14.2%	5,212,000	-3.9%
RELCAPITAL	-13.3%	8,353,500	3.5%
ADANIENIT	-11.7%	32,732,000	1.4%
RELINFRA	-10.8%	9,578,400	2.5%
CHOLAFIN	-10.4%	596,000	0.0%
SOUTHBANK	-10.0%	121,693,752	1.6%
L&TFH	-8.4%	16,033,500	1.5%
BALKRISIND	-7.8%	1,658,400	-1.7%
MINDTREE	-6.5%	3,114,600	1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,105,234	135,535	1,350
MARUTI	1,525,653	104,930	6,909
ICICIBANK	21,220,626	84,145	398
HDFCBANK	3,589,680	81,354	2,261
AXISBANK	9,823,043	73,515	752
KOTAKBANK	5,384,740	72,455	1,344
SBIN	23,782,967	70,741	299
IOC	41,482,126	67,662	163
YESBANK	24,825,632	60,882	246

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	1.1	183	6,496,000
WIPRO	300	CE	0.4	259	4,092,800
HEROMOTOCO	2,900	CE	10.3	2,677	249,600
ZEEL	500	CE	6.6	459	1,839,500
BHEL	70	CE	0.9	68	3,090,000
BANKBARODA	120	CE	4.4	121	5,144,000
HEROMOTOCO	2,800	CE	23.4	2,677	217,600
TATAMOTORS	190	CE	2.7	183	4,502,000
ITC	300	CE	2.4	295	4,735,200
TECHM	820	CE	7.1	793	909,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	360	PE	1.1	407	1,022,400
LT	1,280	PE	1.8	1,384	825,750
BPCL	380	PE	2.7	407	765,000
LT	1,320	PE	4.4	1,384	512,250
BPCL	340	PE	0.5	407	451,800
TATAMOTORS	180	PE	4.1	183	2,756,000
BPCL	400	PE	7.7	407	419,400
HEROMOTOCO	2,600	PE	32.2	2,677	122,800
INDUSINDBK	1,600	PE	6.5	1,728	416,400
ITC	260	PE	0.1	295	2,784,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	310	CE	180,600	514%	1.4
IOC	175	CE	378,000	500%	0.8
GSFC	107	CE	103,400	450%	0.8
HINDPETRO	320	CE	155,400	393%	0.7
LUPIN	760	CE	209,300	321%	15.9
IDEA	41	CE	144,000	300%	0.1
BEML	1,020	CE	173,600	235%	24.9
SBIN	330	CE	1,341,000	179%	0.8
NBCC	75	CE	440,000	175%	0.5
IOC	170	CE	1,620,500	162%	1.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JUSTDIAL	360	PE	231,000	8150%	0.8
JUSTDIAL	340	PE	312,200	7333%	0.7
JUSTDIAL	400	PE	145,600	1633%	1.0
JUSTDIAL	640	PE	149,800	1429%	21.5
JUSTDIAL	620	PE	196,000	1300%	14.0
NTPC	157	PE	380,000	1257%	4.1
IOC	160	PE	441,000	1045%	5.5
MANAPPURAM	122	PE	102,000	750%	2.4
AXISBANK	760	PE	433,200	388%	17.0
BPCL	400	PE	419,400	295%	7.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	CE	9,815	23.3
RELIANCE	1,400	CE	9,575	9.4
HDFCBANK	2,300	CE	8,386	19.9
TCS	2,100	CE	8,366	15.4
AXISBANK	760	CE	8,350	13.2
RELIANCE	1,380	CE	8,119	14.9
MARUTI	7,200	CE	7,102	45.5
MARUTI	7,000	CE	7,065	108.0
SBIN	300	CE	6,862	6.4
TCS	2,050	CE	6,404	29.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	8,274	8.3
MARUTI	6,800	PE	6,802	88.3
RELIANCE	1,320	PE	6,666	12.2
RELIANCE	1,340	PE	6,185	17.8
MARUTI	6,500	PE	4,992	34.1
AXISBANK	740	PE	4,713	9.1
MARUTI	6,700	PE	4,545	64.5
TCS	2,000	PE	4,292	24.9
HDFCBANK	2,240	PE	3,993	19.5
HDFCBANK	2,260	PE	3,856	28.1

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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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