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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	11,310	26,291,175	6,927,700	32.2	0.94	<b>11082</b>
PREVIOUS	11,408	26,427,600	6,528,050	30.7	1.03	
% CHANGE	-0.85%	-0.52%	6.12%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its down trend as it closed below 11300 levels.
- Nifty lost 98 points to close at 11278.
- OI concentration is seen at 11500CE and 11200PE.
- Addition witnessed in 11400CE and Reduction in 11500PE.
- PCR OI stands at 0.94 compared to 1.03 in the previous trading session.
- Nifty to trade with a support of 11082.

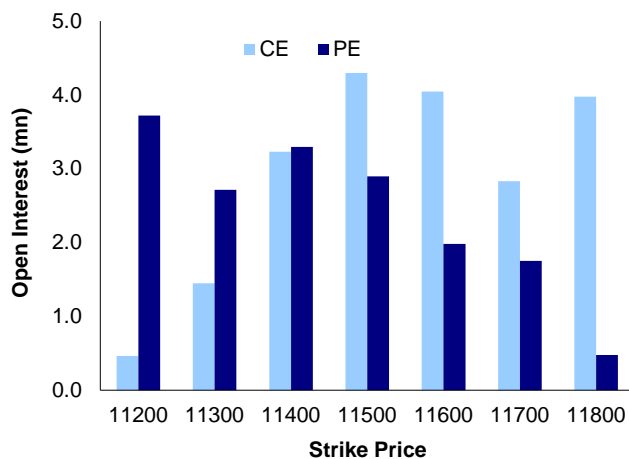
### NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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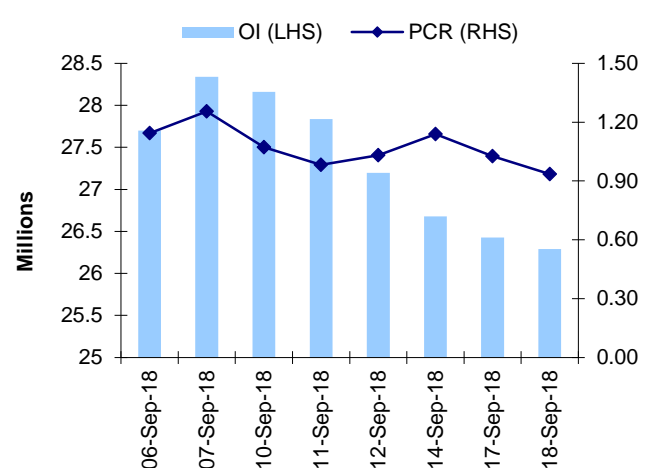
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 430,786Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIANB	38.0%	5,596,000	-8.7%
CANBK	15.7%	11,862,000	-7.7%
UNIONBANK	14.8%	42,372,000	-9.1%
ALBK	13.9%	19,382,000	-2.3%
BANKBARODA	13.7%	72,740,000	-16.4%
COALINDIA	7.1%	20,838,400	-0.6%
SBIN	6.3%	88,125,000	-4.0%
IGL	6.3%	5,029,750	-3.6%
OFSS	5.7%	372,900	-5.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	-15.8%	1,123,500	-5.0%
CUMMINSIND	-8.6%	863,800	-2.3%
TITAN	-7.7%	12,917,250	0.2%
JUBLFOOD	-6.8%	3,664,000	2.1%
REPCOHME	-5.6%	814,500	-3.7%
YESBANK	-5.5%	89,544,000	1.6%
TATAMTRDVR	-5.1%	30,847,600	-1.9%
PTC	-5.0%	12,536,000	-2.2%
BPCL	-4.8%	11,010,600	-2.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BANKBARODA	144,891,921	171,221	113
YESBANK	30,243,505	98,297	324
SBIN	33,901,000	94,012	274
RELIANCE	7,616,412	93,567	1,217
AXISBANK	10,724,450	66,380	609
HDFC	2,905,388	54,343	1,856
BALRAMCHIN	54,317,099	48,702	85
HINDUNILVR	2,932,792	48,528	1,665
TATASTEEL	7,828,063	48,309	613

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	0.4	324	10,202,500
BHEL	80	CE	0.5	74	4,507,500
TCS	2,100	CE	14.2	2,071	923,500
BHEL	85	CE	0.3	74	4,327,500
MARUTI	9,000	CE	12.0	8,420	296,700
BHEL	90	CE	0.2	74	4,185,000
YESBANK	340	CE	4.1	324	9,028,250
LT	1,400	CE	2.4	1,332	1,337,250
HINDALCO	250	CE	1.8	235	3,801,000
TATAMOTORS	280	CE	0.7	252	8,019,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	10.2	610	4,779,600
ADANI PORTS	380	PE	7.3	379	540,000
TCS	2,050	PE	16.1	2,071	475,500
ADANI PORTS	360	PE	1.7	379	527,500
TCS	2,000	PE	5.3	2,071	364,000
ADANI PORTS	370	PE	3.5	379	387,500
BPCL	300	PE	0.5	356	437,400
YESBANK	300	PE	2.1	324	3,505,250
LT	1,300	PE	4.6	1,332	528,000
RELIANCE	1,160	PE	4.4	1,222	1,870,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	115	CE	1,156,000	28800%	4.5
BANKBARODA	120	CE	4,500,000	22400%	2.8
BANKBARODA	125	CE	3,704,000	18420%	1.6
UNIONBANK	77	CE	336,000	5500%	1.6
INDIANB	300	CE	158,000	3850%	6.4
BANKBARODA	130	CE	5,496,000	2269%	1.0
CANBK	250	CE	350,000	1491%	7.1
RELCAPITAL	400	CE	216,000	1209%	8.4
ORIENTBANK	72	CE	144,000	1100%	1.8
RELCAPITAL	410	CE	280,500	713%	5.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	100	PE	2,524,000	63000%	1.3
BANKBARODA	105	PE	1,200,000	29900%	2.1
BANKBARODA	110	PE	2,420,000	2530%	3.8
INDIANB	280	PE	176,000	878%	4.4
BANKBARODA	115	PE	1,164,000	708%	5.9
HINDUNILVR	1,520	PE	117,000	491%	2.8
SBIN	265	PE	1,389,000	233%	2.2
CANBK	230	PE	180,000	210%	3.0
CANBK	220	PE	132,000	187%	1.7
INDIANB	290	PE	126,000	186%	8.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BANKBARODA	130	CE	10,259	1.0
RELIANCE	1,260	CE	9,196	8.7
RELIANCE	1,240	CE	6,857	14.1
SBIN	290	CE	6,050	1.7
RELIANCE	1,280	CE	6,002	5.3
BANKBARODA	140	CE	5,872	0.4
TATAMOTORS	260	CE	5,697	2.8
RELIANCE	1,300	CE	5,643	3.6
YESBANK	340	CE	5,537	4.1
BANKBARODA	120	CE	5,475	2.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	6,930	12.8
BANKBARODA	110	PE	6,449	3.8
RELIANCE	1,220	PE	6,335	20.8
BANKBARODA	120	PE	5,228	9.2
TATASTEEL	600	PE	5,087	8.4
TATAMOTORS	250	PE	4,574	4.8
SBIN	280	PE	4,321	8.7
SBIN	270	PE	4,148	3.7
BANKBARODA	115	PE	4,077	5.9
BANKBARODA	100	PE	4,023	1.3

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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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