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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	11,553	20,552,475	5,173,500	32.2	1.60	<b>11260</b>
PREVIOUS	11,571	21,346,050	5,229,750		38.75	1.66
% CHANGE	-0.15%	-3.72%	-1.08%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded in a small range through the trading session.
- Nifty lost 11 points to close at 11521.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11600CE and in 11500PE.
- PCR OI stands at 1.60 compared to 1.66 in the previous trading session.
- Nifty to trade with a support of 11260.

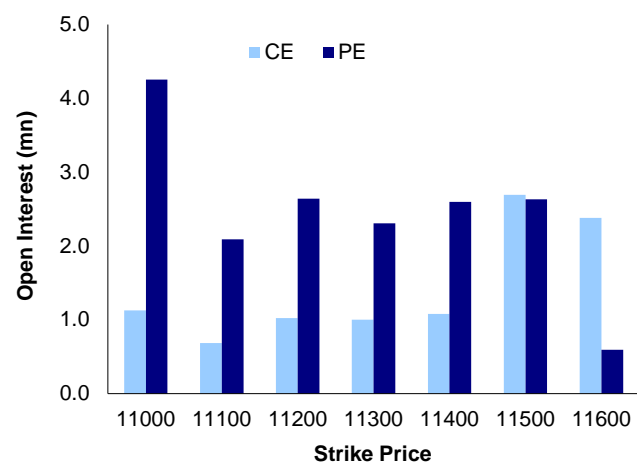
### NIFTY LEVELS

11150      11275      11359      11435      11531      11645

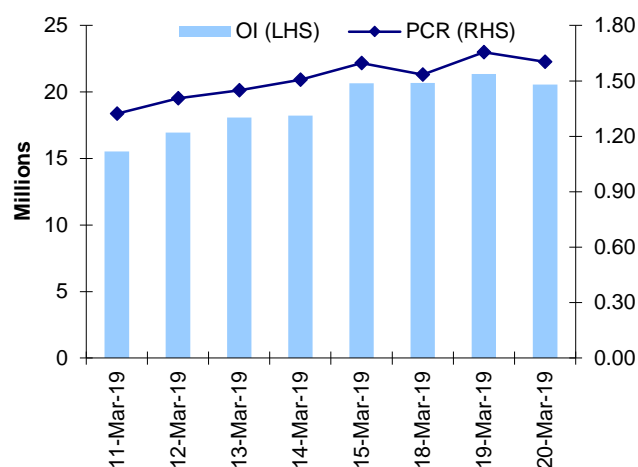
### Stocks

- **Sector:-** Banking & Financial stocks traded positive.
- Market wide open interest is seen at 353,602Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COALINDIA	22.7%	29,858,400	-2.4%
IOC	14.1%	50,162,000	-2.3%
NTPC	12.4%	62,481,600	-4.2%
ENGINERSIN	11.4%	8,708,400	-1.8%
BHEL	9.3%	36,547,500	0.7%
NHPC	8.0%	24,489,000	-1.6%
DLF	7.6%	23,852,400	2.8%
CASTROLIND	4.2%	7,051,600	-0.8%
NIITTECH	3.8%	1,161,750	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
YESBANK	-16.2%	103,085,500	1.3%
INFY	-12.2%	44,449,200	2.3%
NMDC	-11.7%	12,624,000	-3.5%
NATIONALUM	-11.1%	26,384,000	2.0%
HDFC	-10.8%	22,533,500	1.0%
AMARAJABAT	-10.3%	850,500	-1.8%
IDEA	-10.3%	159,396,000	3.3%
UBL	-9.8%	2,366,700	0.2%
M&M	-9.1%	17,776,000	-1.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,892,823	136,142	1,375
AXISBANK	9,758,274	74,166	756
HDFC	3,654,200	72,531	1,988
MARUTI	1,017,560	68,615	6,674
YESBANK	26,817,389	67,162	252
HDFCBANK	2,927,998	66,967	2,299
TCS	3,091,165	62,621	2,015
PNB	65,416,389	60,099	94
SBIN	18,820,555	56,952	304

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	0.5	181	6,372,000
WIPRO	300	CE	0.3	262	3,913,600
ONGC	160	CE	0.9	149	4,702,500
HEROMOTOCO	2,800	CE	7.1	2,619	266,600
TECHM	820	CE	5.5	793	1,198,800
ZEEL	500	CE	2.2	445	1,823,900
BPCL	400	CE	4.4	390	752,400
TATAMOTORS	190	CE	1.4	181	4,588,000
HEROMOTOCO	2,900	CE	3.6	2,619	218,000
BANKBARODA	120	CE	7.2	126	4,856,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,280	PE	1.1	1,377	814,875
BPCL	360	PE	1.1	390	842,400
LT	1,320	PE	3.4	1,377	627,750
BANKBARODA	120	PE	1.3	126	3,888,000
BPCL	380	PE	4.0	390	511,200
TATAMOTORS	180	PE	3.8	181	2,584,000
BANKBARODA	115	PE	0.8	126	2,972,000
AXISBANK	740	PE	5.9	758	1,654,800
INDUSINDBK	1,600	PE	3.6	1,720	373,500
BPCL	340	PE	0.4	390	387,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,440	CE	145,200	1244%	25.8
SYNDIBANK	45	CE	840,000	700%	0.4
BHEL	73	CE	2,640,000	618%	0.5
NTPC	145	CE	168,000	289%	0.2
HINDALCO	215	CE	2,562,000	279%	1.0
PFC	117	CE	812,200	205%	1.5
DISHTV	38	CE	584,000	192%	1.3
RECLTD	146	CE	354,000	146%	2.5
JSWSTEEL	285	CE	183,000	144%	5.9
ZEEL	450	CE	483,600	140%	12.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	305	PE	252,000	1067%	6.9
IDEA	21	PE	252,000	950%	0.1
HDFCBANK	2,280	PE	187,000	475%	14.8
BHEL	71	PE	292,500	388%	3.0
IDEA	22	PE	168,000	367%	0.1
BHEL	72	PE	165,000	340%	3.7
PNB	92	PE	1,071,000	314%	2.7
BHEL	69	PE	472,500	215%	1.8
IDEA	26	PE	708,000	157%	0.1
PNB	95	PE	896,000	146%	4.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	16,009	14.2
RELIANCE	1,380	CE	12,417	22.6
TCS	2,100	CE	10,561	10.2
RELIANCE	1,420	CE	9,815	8.1
IBULHSGFIN	750	CE	8,468	18.8
HDFCBANK	2,300	CE	8,400	27.7
TCS	2,050	CE	8,294	20.8
MARUTI	7,000	CE	8,104	21.1
PNB	100	CE	7,119	1.7
INFY	740	CE	6,937	11.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,360	PE	9,101	13.7
RELIANCE	1,340	PE	6,440	8.5
RELIANCE	1,380	PE	5,904	21.9
MARUTI	6,700	PE	4,702	116.9
RELIANCE	1,300	PE	4,228	3.4
RELIANCE	1,320	PE	4,076	5.2
MARUTI	6,600	PE	3,624	79.3
MARUTI	6,500	PE	3,542	51.6
HDFCBANK	2,260	PE	3,515	9.9
HDFCBANK	2,280	PE	3,422	14.8

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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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