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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	11,360	12,663,525	7,816,150	14.25	0.71	<b>11270</b>
PREVIOUS	11,422	15,102,225	8,009,900	2.85	0.74	
% CHANGE	-0.54%	-16.15%	-2.42%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its lower trend as it broke 11350 levels.
- Nifty lost 73 points to close at 11346.
- OI concentration is seen at 11600CE and 11300PE.
- Addition witnessed in 11400CE and in 11300PE.
- PCR OI stands at 0.71 compared to 0.74 in the previous trading session.
- Nifty to trade with a support of 11270.

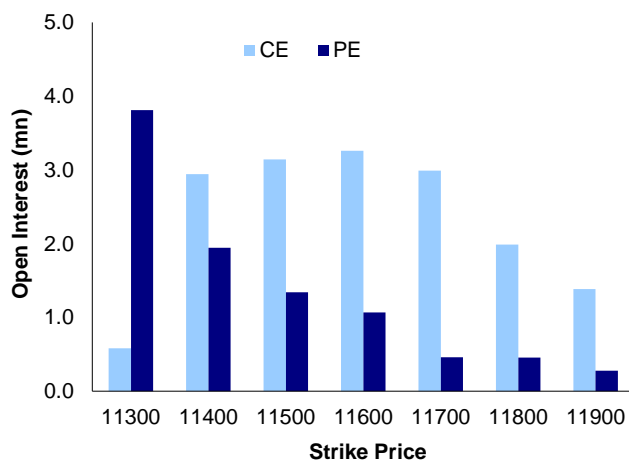
### NIFTY LEVELS

11270      11315      11405      11586      11667      11746

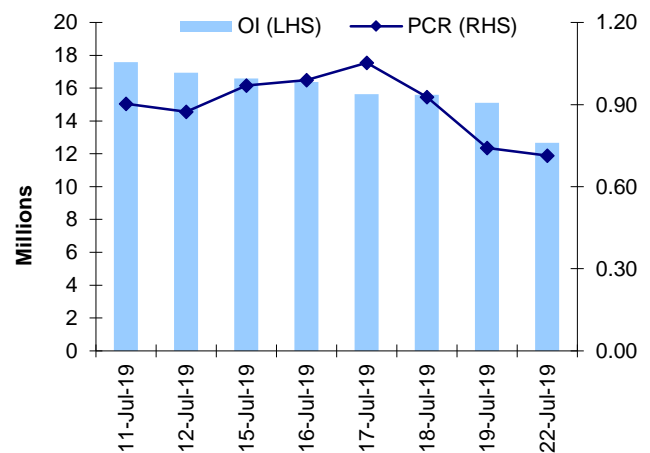
### Stocks

- **Sector:-** Banking & Financial stocks traded negative.
- Market wide open interest is seen at 341,270Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COALINDIA	2.5%	25,324,200	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CENTURYTEX	-41.7%	2,448,000	0.0%
GRASIM	-31.4%	8,335,500	1.4%
ADANIENT	-30.4%	19,696,000	0.2%
AUROPHARMA	-29.3%	11,082,000	3.2%
L&TFH	-29.3%	22,365,000	-2.2%
AMARAJABAT	-28.1%	997,500	1.7%
KOTAKBANK	-28.0%	5,847,200	-3.0%
BEL	-27.2%	20,430,000	2.0%
UNIONBANK	-27.2%	21,581,000	1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	208,758,719	184,640	91
RELIANCE	13,300,153	167,859	1,281
HDFCBANK	5,542,824	127,618	2,297
ICICIBANK	17,937,246	73,527	412
SBIN	19,682,038	69,525	351
HDFC	3,007,548	66,224	2,187
IOC	39,717,229	59,027	148
MARUTI	897,510	52,671	5,913
AXISBANK	7,020,071	51,165	727

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.1	64	4,852,500
ACC	1,640	CE	3.8	1,583	287,600
ACC	1,600	CE	9.5	1,583	282,000
RELIANCE	1,300	CE	7.2	1,281	3,502,000
SBIN	360	CE	1.2	352	6,462,000
INDUSINDBK	1,500	CE	2.4	1,421	862,400
BHEL	70	CE	0.1	64	3,705,000
SBIN	370	CE	0.4	352	5,838,000
TATASTEEL	500	CE	0.5	466	2,366,030
INDUSINDBK	1,600	CE	0.7	1,421	766,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	260	PE	0.8	266	2,105,600
YESBANK	50	PE	0.1	92	6,402,000
SBIN	350	PE	3.2	352	3,153,000
KOTAKBANK	1,440	PE	24.5	1,458	334,000
TATAMOTORS	150	PE	0.5	157	2,403,000
RELIANCE	1,200	PE	1.5	1,281	1,302,500
KOTAKBANK	1,460	PE	32.2	1,458	304,000
YESBANK	80	PE	0.3	92	4,723,400
KOTAKBANK	1,400	PE	12.1	1,458	292,000
RELIANCE	1,240	PE	3.5	1,281	1,218,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	2,340	CE	297,750	10727%	7.9
HDFCBANK	2,320	CE	161,250	9114%	14.4
FEDERALBNK	97	CE	581,000	8200%	0.6
ITC	267	CE	307,200	6300%	1.2
RBLBANK	490	CE	183,600	3725%	5.1
HDFCBANK	2,300	CE	163,000	3522%	24.3
ITC	265	CE	768,000	2033%	2.1
FEDERALBNK	97	CE	126,000	1700%	0.5
KOTAKBANK	1,460	CE	180,400	860%	28.7
M&M	570	CE	264,000	676%	4.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	61	PE	459,000	5000%	0.1
GAIL	132	PE	128,016	500%	0.4
KOTAKBANK	1,400	PE	292,000	224%	12.1
KOTAKBANK	1,420	PE	126,800	223%	16.6
M&M	560	PE	193,000	164%	4.1
KOTAKBANK	1,440	PE	334,000	157%	24.5
L&TFH	102	PE	112,500	127%	0.4
FEDERALBNK	91	PE	105,000	114%	0.2
SBIN	345	PE	1,488,000	94%	1.7
VEDL	162	PE	210,000	89%	1.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	31,150	7.2
RELIANCE	1,280	CE	29,201	14.9
RELIANCE	1,260	CE	22,818	27.1
YESBANK	90	CE	20,244	3.2
YESBANK	100	CE	17,234	0.9
YESBANK	95	CE	16,988	1.6
RELIANCE	1,320	CE	13,562	2.9
MARUTI	6,000	CE	11,471	36.7
SBIN	360	CE	10,381	1.2
MARUTI	5,900	CE	8,288	75.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	PE	22,829	3.5
RELIANCE	1,220	PE	16,768	2.0
RELIANCE	1,260	PE	16,521	6.9
RELIANCE	1,200	PE	16,237	1.5
HDFCBANK	2,300	PE	10,045	19.7
YESBANK	85	PE	8,379	0.6
YESBANK	80	PE	7,917	0.3
SBIN	350	PE	7,803	3.2
MARUTI	5,800	PE	7,593	32.5
MARUTI	5,700	PE	6,855	19.5

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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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