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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	10,998	20,627,400	10,515,250	30.95	0.80	<b>10855</b>
PREVIOUS	11,166	23,382,075	14,210,300	23.35	0.87	
% CHANGE	-1.51%	-11.78%	-26.00%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its negative run as it close below 11000.
- Nifty lost 175 points to close at 10967.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11100CE and in 10800PE.
- PCR OI stands at 0.80 compared to 0.87 in the previous trading session.
- Nifty to trade with a support of 10855.

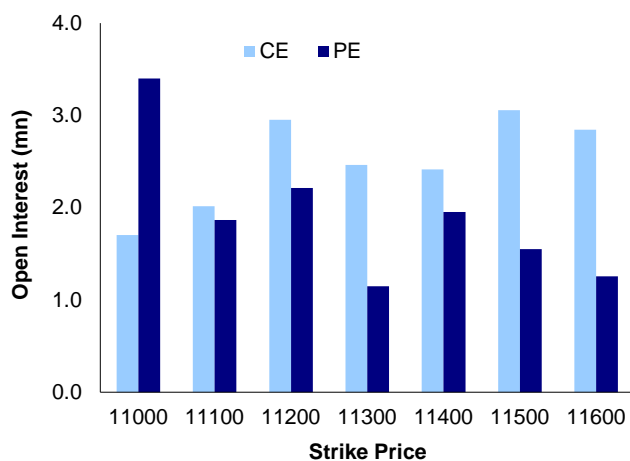
### NIFTY LEVELS

10765      10855      10962      11011      11211      11357

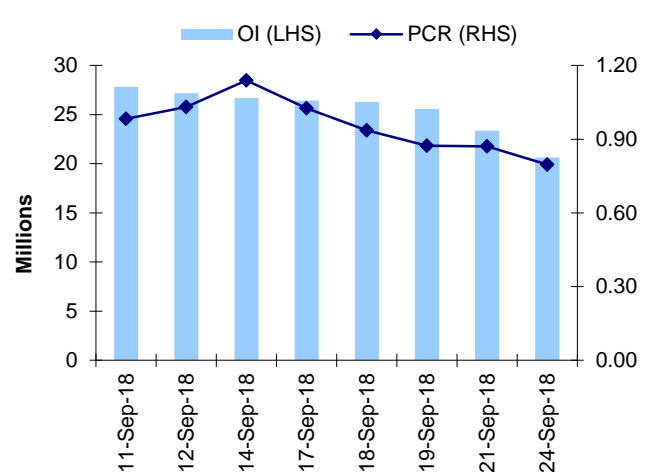
### Stocks

- **Sector:-** Banking and Financial stocks traded negative.
- Market wide open interest is seen at 407,587Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	6.3%	891,800	1.0%
MUTHOOTFIN	2.7%	3,073,500	-5.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HCC	-45.0%	18,990,000	-4.9%
POWERGRID	-39.5%	26,604,000	-1.4%
PIDILITIND	-34.7%	2,057,000	-3.9%
M&MFIN	-33.4%	6,482,500	-4.5%
TORNTPOWER	-33.4%	1,545,000	3.0%
ADANIPOWER	-32.2%	73,300,000	-5.2%
MFSL	-29.8%	1,838,400	-0.6%
IFCI	-28.2%	38,200,000	-6.0%
BIOCON	-27.7%	4,213,800	-1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	105,701,372	240,338	226
HDFC	9,026,730	158,178	1,719
MARUTI	1,801,469	139,733	7,793
RELIANCE	10,102,589	123,780	1,232
ICICIBANK	24,382,310	76,021	309
AXISBANK	11,998,797	71,733	597
TATASTEEL	11,242,914	68,745	608
TCS	3,032,226	65,747	2,198
SBIN	24,633,374	65,658	264

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	85	CE	0.1	71	4,072,500
BHEL	80	CE	0.1	71	3,982,500
BHEL	90	CE	0.1	71	3,765,000
IDEA	50	CE	0.1	42	12,551,000
BANKBARODA	120	CE	0.5	108	5,100,000
HINDALCO	250	CE	1.8	240	2,870,000
TATAPOWER	80	CE	0.1	69	3,870,000
YESBANK	400	CE	0.2	227	6,800,500
TATAMOTORS	280	CE	0.3	241	5,947,500
MARUTI	9,000	CE	2.7	7,802	204,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	12.5	598	2,850,000
TCS	2,050	PE	2.3	2,206	539,000
TCS	2,100	PE	4.6	2,206	478,500
BPCL	360	PE	3.8	368	484,200
HCLTECH	1,060	PE	1.3	1,101	349,300
ADANIPTS	380	PE	33.2	347	450,000
TCS	2,000	PE	1.6	2,206	369,500
TCS	2,150	PE	10.5	2,206	363,000
BANKBARODA	100	PE	0.9	108	2,512,000
RELIANCE	1,200	PE	5.2	1,237	1,865,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	1,000	CE	130,500	26000%	37.3
MOTHERSUMI	260	CE	204,800	12700%	3.5
MOTHERSUMI	270	CE	182,400	11300%	1.4
RELINFRA	340	CE	159,900	6050%	5.8
IRB	150	CE	265,000	5200%	1.3
RELCAPITAL	330	CE	202,500	1829%	6.5
BAJFINANCE	2,300	CE	115,000	1543%	43.3
DHFL	520	CE	154,500	1371%	3.9
DABUR	440	CE	142,500	1325%	4.4
HDFC	1,800	CE	196,000	1300%	5.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSUMI	250	PE	252,800	2533%	3.9
KOTAKBANK	1,100	PE	110,400	1625%	3.1
INFIBEAM	180	PE	240,000	650%	1.7
PNB	65	PE	522,500	579%	1.0
RELINFRA	300	PE	111,800	562%	2.9
RECLTD	92	PE	300,000	525%	1.0
PNB	60	PE	154,000	460%	0.4
RELIANCE	1,060	PE	310,000	377%	0.7
ONGC	185	PE	161,250	330%	6.0
NCC	70	PE	136,000	325%	0.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	12,079	14.4
RELIANCE	1,260	CE	9,708	7.1
YESBANK	240	CE	9,202	9.4
YESBANK	230	CE	7,931	13.2
TCS	2,200	CE	7,673	31.3
TATASTEEL	640	CE	7,394	2.9
YESBANK	260	CE	7,283	4.5
TATASTEEL	620	CE	7,251	7.2
YESBANK	270	CE	6,974	3.3
YESBANK	250	CE	6,921	6.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	10,682	5.2
TATASTEEL	600	PE	8,477	8.3
YESBANK	220	PE	7,540	11.0
RELIANCE	1,220	PE	6,351	9.6
RELIANCE	1,180	PE	5,204	3.1
TATAMOTORS	240	PE	4,629	4.7
YESBANK	200	PE	4,147	4.4
TATASTEEL	580	PE	4,035	3.6
VEDL	230	PE	3,794	4.4
SBIN	260	PE	3,624	3.1

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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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