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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	10,677	22,069,725	7,564,150	15.8	0.86	<b>10500</b>
PREVIOUS	10,786	23,736,975	8,071,950	5.95	1.01	
% CHANGE	-1.01%	-7.02%	-6.29%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat but stooped lower through the trading session.
- Nifty lost 119 points to close at 10661.
- OI concentration is seen at 11000CE and 10500PE.
- Activity witnessed in 10700CE and Reduction in 10800PE.
- PCR OI stands at 0.86 compared to 1.01 in the previous trading session
- Nifty to trade with a support of 10500.

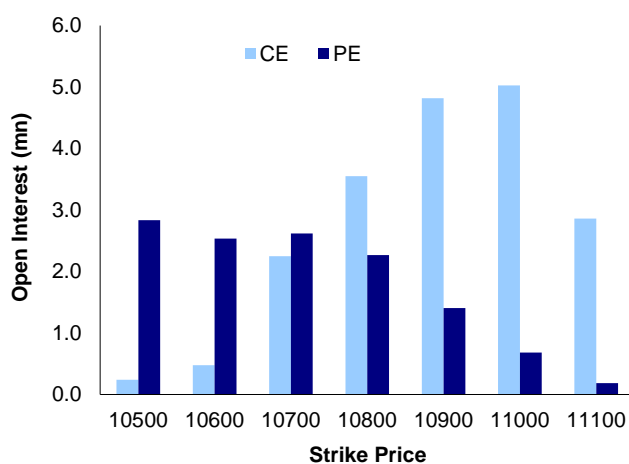
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

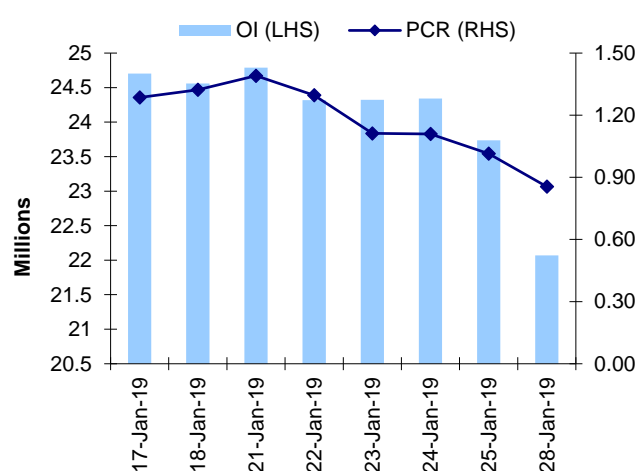
### Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide open interest is seen at 357,810Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DHFL	7.15%	18,273,000	-11.57%
RAMCOCEM	6.19%	521,600	-1.61%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	-39.62%	1,506,678	-5.60%
RPOWER	-37.11%	23,376,000	-3.92%
IDEA	-34.14%	83,628,000	-5.48%
BHARATFIN	-32.97%	2,888,500	-3.51%
INDIACEM	-32.84%	14,670,000	-1.98%
UNIONBANK	-32.56%	24,087,000	-1.32%
INFY	-31.94%	17,674,800	-0.33%
PETRONET	-30.37%	8,067,000	-3.55%
DABUR	-29.56%	8,786,250	-0.60%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	121,305,516	428,562	373
MARUTI	2,398,091	154,997	6,511
YESBANK	58,015,753	122,910	208
ICICIBANK	34,362,360	118,006	344
RELIANCE	8,569,265	106,030	1,230
LT	8,004,136	105,107	1,300
HDFCBANK	3,840,109	80,292	2,084
TCS	2,769,033	53,951	1,955
SBIN	18,905,470	53,182	282

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	22,000	CE	17.9	19,973	42,100
ITC	300	CE	0.2	275	7,982,400
ASIANPAINT	1,560	CE	0.6	1,379	536,400
EICHERMOT	23,000	CE	7.2	19,973	28,625
SBIN	310	CE	0.3	282	5,331,000
ZEEL	400	CE	6.5	373	1,461,200
KOTAKBANK	1,240	CE	31.2	1,264	862,400
ITC	310	CE	0.1	275	5,328,000
M&M	800	CE	0.3	674	1,113,000
SBIN	300	CE	0.5	282	5,070,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	1.1	1,955	1,053,750
TCS	1,800	PE	1.9	1,955	924,500
HINDALCO	210	PE	9.6	200	2,656,500
TATAMOTORS	170	PE	1.6	172	2,860,000
BPCL	300	PE	0.3	349	495,000
INFY	700	PE	1.0	730	1,104,000
KOTAKBANK	1,240	PE	7.7	1,264	483,200
INFY	650	PE	0.3	730	1,027,200
ICICIBANK	350	PE	10.8	345	3,949,000
AXISBANK	600	PE	2.5	658	1,315,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELINFRA	260	CE	182,000	13900%	6.1
DHFL	190	CE	432,000	7100%	8.1
DHFL	195	CE	150,000	4900%	5.7
ADANIPTS	350	CE	225,000	4400%	4.6
L&TFH	125	CE	166,500	3600%	4.7
ICICIBANK	345	CE	379,500	3350%	7.5
IDEA	30	CE	744,000	3000%	1.7
JSWSTEEL	270	CE	213,000	2267%	3.1
BHEL	66	CE	315,000	2000%	0.5
IDEA	31	CE	492,000	1950%	0.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	115	PE	121,500	2600%	0.4
IDEA	23	PE	240,000	1900%	0.1
BANKBARODA	95	PE	360,000	1400%	0.5
DHFL	160	PE	111,000	1380%	5.5
IDEA	27	PE	156,000	1200%	0.2
CANBK	230	PE	308,000	927%	3.4
TATAPOWER	65	PE	414,000	475%	0.7
IDEA	25	PE	480,000	471%	0.1
RELINFRA	240	PE	148,200	470%	2.7
DHFL	150	PE	102,000	467%	3.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,260	CE	16,952	5.5
RELIANCE	1,280	CE	11,640	2.5
MARUTI	6,600	CE	11,210	74.6
YESBANK	230	CE	10,849	0.8
MARUTI	6,500	CE	10,765	122.5
YESBANK	220	CE	10,522	1.7
MARUTI	6,700	CE	10,350	40.5
MARUTI	6,800	CE	10,343	23.2
LT	1,320	CE	10,285	10.8
ZEEL	400	CE	10,190	6.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,220	PE	15,920	9.8
RELIANCE	1,200	PE	13,596	4.5
RELIANCE	1,240	PE	12,350	19.0
MARUTI	6,400	PE	10,945	61.4
YESBANK	200	PE	9,050	2.5
YESBANK	210	PE	8,562	6.4
MARUTI	6,300	PE	8,518	40.7
LT	1,300	PE	6,453	15.6
MARUTI	6,500	PE	6,452	95.7
MARUTI	6,200	PE	6,262	27.8

## 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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