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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	11,095	17,336,925	8,352,300	10.2	1.16	<b>11020</b>
PREVIOUS	11,215	17,389,350	6,385,350	27.05	1.23	
% CHANGE	-1.07%	-0.30%	30.80%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but gave up all its gains and trended lower.
- Nifty lost 103 points to close at 11085.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11200CE and Reduction in 11300PE.
- PCR OI stands at 1.16 compared to 1.23 in the previous trading session.
- Nifty to trade with a support of 11020.

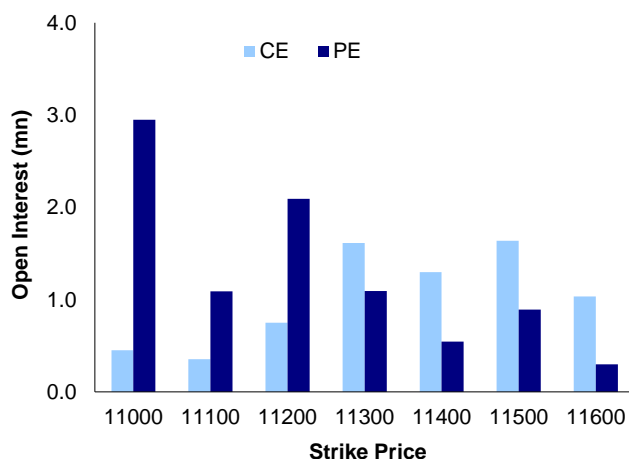
### NIFTY LEVELS

10942      11019      11151      11247      11329      11470

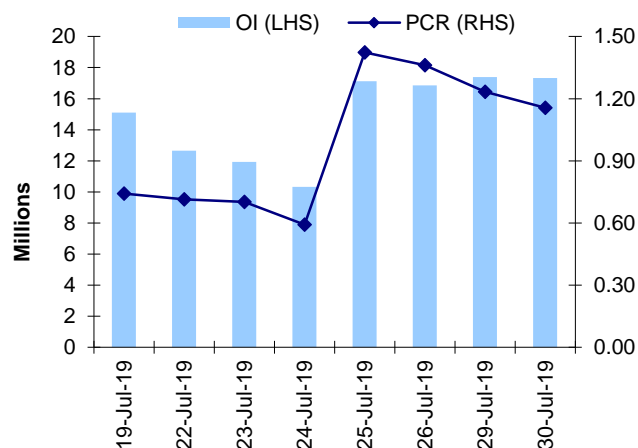
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 301,616Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	27.3%	4,065,000	-1.9%
RBLBANK	18.2%	10,717,200	-11.3%
BEL	12.6%	35,304,000	6.1%
BANKINDIA	12.5%	30,912,000	-6.5%
TVSMOTOR	11.4%	7,291,900	-4.1%
HEROMOTOCO	10.6%	2,447,200	-6.1%
CANBK	10.3%	10,328,000	-3.1%
GLENMARK	9.0%	5,448,000	-1.1%
COALINDIA	8.2%	39,318,400	-2.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-11.2%	1,171,500	-0.3%
TORNTPOWER	-8.4%	3,456,000	-2.5%
TATACHEM	-7.3%	2,071,800	-1.1%
RELCAPITAL	-7.2%	11,169,000	-5.2%
IBULHSGFIN	-7.1%	16,169,600	-6.4%
MUTHOOTFIN	-6.7%	2,721,000	2.1%
MCX	-6.5%	1,414,700	-2.5%
ACC	-6.4%	2,143,200	0.3%
ICICIBANK	-6.2%	76,478,875	-0.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,533,344	114,328	1,181
YESBANK	120,979,045	110,171	86
ICICIBANK	23,617,273	102,031	425
AXISBANK	14,100,900	100,575	708
SBIN	24,437,235	81,943	328
MARUTI	1,189,163	66,050	5,507
HDFC	3,091,291	65,908	2,127
TCS	2,851,672	61,674	2,179
HDFCBANK	2,598,534	58,606	2,252

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	CE	2.0	134	7,143,000
MARUTI	6,000	CE	27.1	5,454	330,450
YESBANK	100	CE	4.0	86	9,202,600
TATAMOTORS	160	CE	0.9	134	5,166,000
BANKBARODA	120	CE	0.8	103	4,153,500
BHEL	70	CE	0.3	58	2,812,500
IDEA	8	CE	0.3	7	23,912,000
SBIN	350	CE	6.0	329	3,522,000
BAJAJ-AUTO	2,700	CE	12.6	2,474	106,250
HEROMOTOCO	2,500	CE	22.2	2,268	120,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	150	PE	17.9	134	7,209,000
SBIN	345	PE	23.6	329	3,261,000
IDEA	6	PE	0.4	7	16,912,000
TATAMOTORS	140	PE	10.3	134	2,709,000
ASIANPAINT	1,400	PE	6.9	1,514	243,000
ASIANPAINT	1,500	PE	29.3	1,514	242,400
SBIN	350	PE	27.0	329	2,676,000
HINDALCO	180	PE	4.5	189	1,172,500
YESBANK	90	PE	10.3	86	4,109,600
TATAMOTORS	120	PE	2.3	134	2,289,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	440	CE	490,800	8080%	8.5
RBLBANK	420	CE	416,400	6840%	15.4
RBLBANK	430	CE	210,000	5733%	11.5
NBCC	45	CE	858,500	4950%	1.5
RBLBANK	400	CE	148,800	2380%	25.0
BANKINDIA	72	CE	294,000	2350%	2.8
BANKINDIA	70	CE	282,000	2250%	4.0
FEDERALBNK	112	CE	147,000	2000%	0.2
BHEL	59	CE	105,000	1300%	2.3
HEROMOTOCO	2,400	CE	118,600	1063%	43.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	380	PE	144,000	11900%	16.9
VEDL	137	PE	213,000	7000%	0.8
RBLBANK	360	PE	169,200	6950%	11.5
ASHOKLEY	77	PE	636,000	5200%	9.2
PFC	122	PE	316,200	5000%	13.4
NTPC	132	PE	220,800	4500%	8.5
SBIN	295	PE	105,000	1650%	2.9
NBCC	38	PE	119,000	1300%	1.4
NBCC	43	PE	110,500	1200%	3.7
PFC	107	PE	706,800	1167%	4.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ICICIBANK	440	CE	8,210	5.7
IBULHSGFIN	600	CE	6,896	23.7
RELIANCE	1,240	CE	6,147	14.4
MARUTI	6,000	CE	5,877	27.1
RELIANCE	1,260	CE	5,509	10.2
RELIANCE	1,220	CE	5,429	19.7
MARUTI	5,600	CE	5,296	114.2
YESBANK	100	CE	5,212	4.0
MARUTI	5,700	CE	5,176	79.7
MARUTI	5,800	CE	5,098	54.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	6,406	47.6
RELIANCE	1,160	PE	5,135	27.9
IBULHSGFIN	500	PE	4,776	49.6
RELIANCE	1,180	PE	4,309	36.6
AXISBANK	700	PE	3,693	23.8
ICICIBANK	430	PE	3,537	12.9
AXISBANK	720	PE	3,435	33.2
ICICIBANK	410	PE	3,390	5.5
ICICIBANK	420	PE	3,313	8.6
MARUTI	5,300	PE	3,198	116.3

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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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