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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	11,642	25,400,175	5,348,950	59.75	1.19	<b>11525</b>
PREVIOUS	11,735	25,285,125	6,304,200	55.3	1.18	
% CHANGE	-0.80%	0.46%	-15.15%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and stooped lower.
- Nifty lost 98 points to close at 11582.
- OI concentration is seen at 11800CE and 11600PE.
- Addition witnessed in 11800CE and in 11200PE.
- PCR OI stands at 1.19 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 11525.

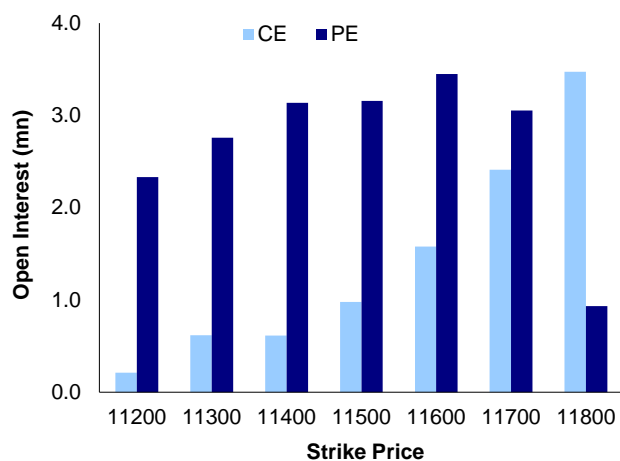
### NIFTY LEVELS

11306	11444	11519	11638	11719	11808
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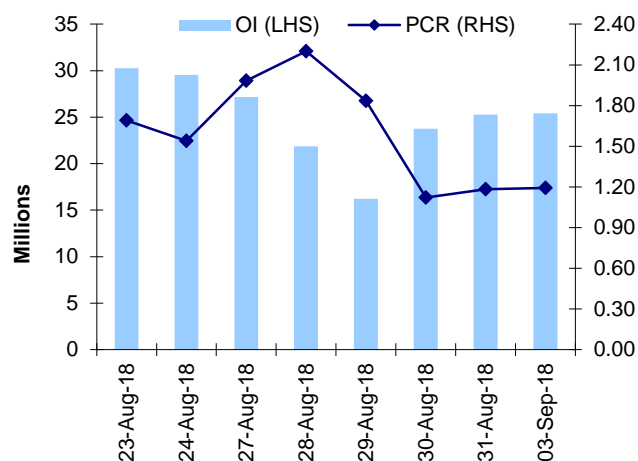
### Stocks

- **Sector:** - FMCG stocks traded negative.
- Market wide open interest is seen at 363,462Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	18.47%	6,259,000	-4.35%
BALKRISIND	18.21%	1,682,400	-7.06%
OFSS	15.01%	266,700	-1.12%
WIPRO	14.20%	29,313,600	2.36%
TORNTPOWER	12.78%	2,118,000	-2.09%
REPCOHOME	11.45%	867,600	-2.30%
APOLLOHOSP	10.20%	1,388,000	-0.79%
CUMMINSIND	9.80%	737,100	-0.98%
KAJARIACER	8.86%	2,114,000	0.87%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MINDTREE	-16.46%	3,801,600	-1.27%
ALBK	-13.14%	15,191,000	0.35%
ADANIENT	-13.13%	16,144,000	-6.55%
PVR	-11.31%	922,000	0.72%
MGL	-11.29%	3,607,800	0.66%
NIIITECH	-9.51%	1,269,750	-1.80%
GLENMARK	-7.53%	3,768,000	-0.40%
TITAN	-7.20%	14,383,500	2.34%
TATAPOWER	-6.54%	47,304,000	1.96%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	12,200,022	151,451	1,229
YESBANK	26,137,760	89,709	339
MARUTI	992,161	89,057	8,902
WIPRO	25,734,670	81,224	308
SUNPHARMA	12,185,947	81,015	656
DRREDDY	3,039,924	78,641	2,593
LUPIN	4,911,304	46,549	936
SBIN	14,708,076	45,609	306
TITAN	4,972,521	45,389	913

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	2.1	342	9,549,750
YESBANK	380	CE	3.8	342	6,662,250
BHEL	90	CE	1.0	81	3,097,500
WIPRO	320	CE	5.3	311	2,546,400
MARUTI	9,500	CE	43.2	8,969	215,175
LT	1,400	CE	17.2	1,367	1,061,250
BHEL	85	CE	2.0	81	2,580,000
ADANI PORTS	400	CE	8.1	387	635,000
BPCL	400	CE	2.8	362	766,800
YESBANK	360	CE	7.8	342	5,080,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	11.4	637	4,825,200
TCS	2,150	PE	90.7	2,067	543,000
ADANI PORTS	380	PE	10.2	387	532,500
YESBANK	340	PE	13.5	342	3,108,000
TCS	2,000	PE	12.1	2,067	365,500
TCS	2,050	PE	27.4	2,067	349,000
YESBANK	300	PE	2.6	342	2,465,750
BHEL	75	PE	1.1	81	1,117,500
IDEA	50	PE	2.0	51	5,068,000
BHEL	80	PE	2.8	81	1,035,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
WIPRO	325	CE	535,200	22200%	3.9
ENGINEERSIN	137	CE	273,000	7700%	5.3
WIPRO	340	CE	1,255,200	1837%	1.9
WIPRO	330	CE	1,708,800	1595%	3.0
GSFC	135	CE	139,500	1450%	1.0
ADANI PORTS	215	CE	464,000	955%	5.0
ENGINEERSIN	150	CE	122,500	775%	1.7
WIPRO	320	CE	2,546,400	589%	5.3
CANBK	330	CE	220,000	588%	2.6
STAR	560	CE	113,600	492%	6.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
WIPRO	315	PE	307,200	12700%	10.4
WIPRO	310	PE	415,200	8550%	8.1
SREINFRA	35	PE	322,000	4500%	2.0
ADANI PORTS	185	PE	468,000	2825%	0.8
INFIBEAM	240	PE	176,000	2100%	17.4
DLF	185	PE	1,060,000	2020%	1.2
UNIONBANK	105	PE	102,000	1600%	12.9
ADANI PORTS	175	PE	148,000	825%	0.4
NBCC	65	PE	408,000	656%	0.7
ADANI PORTS	170	PE	360,000	543%	0.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
RELIANCE	1,300	CE	9,309	13.0
YESBANK	360	CE	7,544	7.8
RELIANCE	1,260	CE	6,903	23.8
RELIANCE	1,280	CE	6,324	17.6
TATAMOTORS	280	CE	5,987	4.9
MARUTI	9,300	CE	4,879	79.8
TATASTEEL	620	CE	4,842	13.8
RELIANCE	1,320	CE	4,723	9.6
MARUTI	9,500	CE	4,407	43.2
PCJEWELLER	100	CE	4,056	6.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
RELIANCE	1,200	PE	6,601	16.5
RELIANCE	1,220	PE	4,094	23.9
RELIANCE	1,240	PE	3,930	33.2
MARUTI	8,800	PE	3,758	121.3
TATASTEEL	600	PE	3,494	18.8
RELIANCE	1,180	PE	3,455	11.2
TCS	2,050	PE	3,051	27.4
YESBANK	340	PE	3,005	13.5
TATAMOTORS	260	PE	2,801	6.0
ADANI PORTS	200	PE	2,721	3.4

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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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