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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	10,828	20,331,000	5,636,250	45.65	1.24	<b>10500</b>
PREVIOUS	10,908	20,070,525	4,248,600	38.75	1.31	
% CHANGE	-0.73%	1.30%	32.66%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative continued to trend lower.
- Nifty lost 86 points to close at 10782.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10800CE and Reduction in 11000PE.
- PCR OI stands at 1.24 compared to 1.31 in the previous trading session.
- Nifty to trade with a support of 10500.

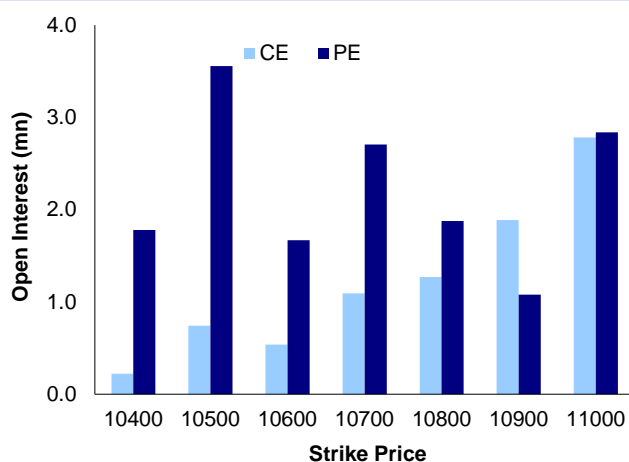
### NIFTY LEVELS

10259      10438      10508      10761      10820      10937

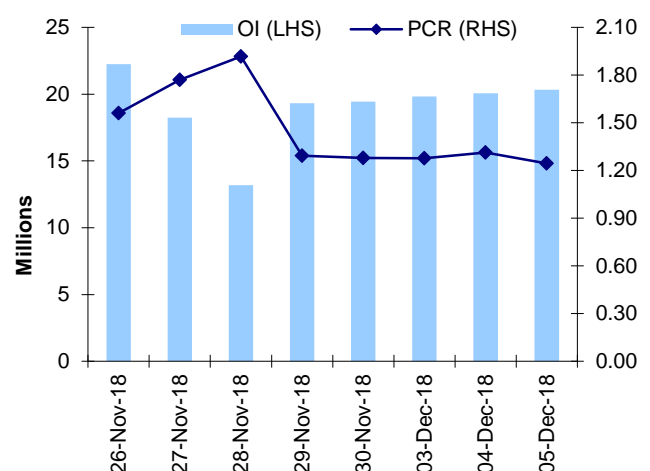
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 316,115Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DCBBANK	10.4%	4,594,500	-4.0%
CHOLAFIN	9.5%	543,000	-1.6%
BOSCHLTD	8.8%	183,600	-0.9%
SUNPHARMA	8.0%	57,655,400	-6.8%
JUSTDIAL	7.5%	1,976,800	-0.2%
BALKRISIND	7.0%	2,650,400	-1.9%
DISHTV	6.4%	41,064,000	-4.0%
NESTLEIND	6.4%	272,450	-0.9%
BHARATFORG	6.2%	9,705,600	-8.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-15.0%	1,190,200	-0.9%
TORNTPOWER	-10.4%	2,328,000	-1.6%
STAR	-9.4%	3,578,400	2.1%
SRF	-9.1%	527,000	-2.5%
ARVIND	-8.1%	5,190,000	2.9%
CHENNPETRO	-7.8%	898,500	-1.1%
UJJIVAN	-7.0%	3,336,000	-3.0%
BHARATFIN	-6.8%	5,525,500	-1.7%
IDBI	-6.7%	34,370,000	1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	48,891,969	207,633	413
YESBANK	52,289,539	91,473	173
RELIANCE	5,819,618	66,946	1,155
HDFCBANK	2,949,711	61,801	2,099
HDFC	3,147,110	61,447	1,973
AXISBANK	9,728,083	60,175	615
BHARATFORG	10,232,588	55,057	531
MARUTI	704,296	53,804	7,554
HINDUNILVR	2,847,336	52,006	1,848

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	62.6	7,591	179,100
M&M	800	CE	3.9	722	1,078,000
SUNPHARMA	500	CE	2.9	415	4,200,900
BHEL	75	CE	0.6	67	3,787,500
IDEA	40	CE	0.6	34	9,702,000
TATAMOTORS	200	CE	1.0	170	4,006,500
HINDALCO	250	CE	1.4	222	1,858,500
YESBANK	180	CE	12.3	174	9,068,500
HINDALCO	230	CE	5.5	222	1,652,000
SBIN	300	CE	3.5	282	4,194,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,000	PE	236.0	2,771	110,500
INFY	620	PE	3.0	685	1,747,200
AXISBANK	600	PE	13.7	618	1,434,000
SUNPHARMA	400	PE	16.2	415	2,299,000
DRREDDY	3,000	PE	324.0	2,680	128,000
ITC	260	PE	1.2	277	2,841,600
INFY	670	PE	12.6	685	1,567,200
TCS	1,780	PE	5.5	2,017	407,000
HINDALCO	210	PE	4.0	222	1,078,000
HINDALCO	220	PE	7.5	222	990,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	550	CE	159,600	13200%	13.5
SUNPHARMA	400	CE	103,400	9300%	31.3
BHARATFORG	560	CE	206,400	8500%	10.1
SUNPHARMA	410	CE	261,800	5850%	26.7
BHARATFORG	540	CE	129,600	5300%	17.9
IDEA	34	CE	329,000	4600%	2.1
SUNPHARMA	420	CE	521,400	3546%	21.3
SUNPHARMA	430	CE	489,500	3079%	16.9
EQUITAS	160	CE	120,000	2900%	0.2
RELINFRA	320	CE	183,300	1663%	13.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	480	PE	140,400	11600%	5.5
EQUITAS	87	PE	176,000	4300%	3.5
IDEA	26	PE	119,000	1600%	0.6
BHARATFORG	520	PE	117,600	1300%	15.6
UJIVAN	215	PE	145,600	1038%	8.2
BHARATFORG	530	PE	122,400	827%	19.7
ASHOKLEY	80	PE	196,000	717%	0.4
JISLJALEQS	55	PE	387,000	514%	1.5
LUPIN	760	PE	114,800	466%	3.9
JISLJALEQS	52	PE	135,000	400%	1.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	460	CE	6,083	8.0
RELIANCE	1,180	CE	5,717	24.7
SUNPHARMA	500	CE	5,588	2.9
RELIANCE	1,160	CE	5,368	33.9
RELIANCE	1,200	CE	5,365	17.7
SUNPHARMA	450	CE	5,018	10.3
SUNPHARMA	480	CE	4,573	4.7
MARUTI	8,000	CE	4,471	62.6
SUNPHARMA	440	CE	4,442	13.2
YESBANK	180	CE	3,151	12.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	400	PE	6,756	16.2
RELIANCE	1,140	PE	4,709	23.6
SUNPHARMA	420	PE	4,105	25.6
ASHOKLEY	100	PE	3,833	3.3
RELIANCE	1,120	PE	3,830	17.2
RELIANCE	1,100	PE	3,226	12.0
SUNPHARMA	380	PE	3,051	10.9
SUNPHARMA	430	PE	2,541	32.0
SUNPHARMA	440	PE	2,357	37.8
SUNPHARMA	410	PE	2,255	21.2

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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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