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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	12,056	19,274,550	5,476,300	213.15	1.31	<b>11500</b>
PREVIOUS	12,104	19,791,075	8,002,500	83.45	1.45	
% CHANGE	-0.40%	-2.61%	-31.57%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and stooped lower in the second half.
- Nifty lost 177 points to close at 11843.
- OI concentration is seen at 12500CE and 11500PE.
- Addition witnessed in 12500CE and Reduction in 12000PE.
- PCR OI stands at 1.31 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 11500.

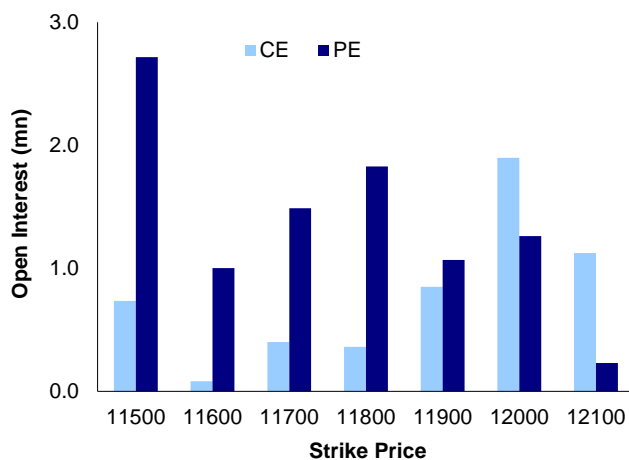
### NIFTY LEVELS

11594      11691      11803      11952      12084      12227

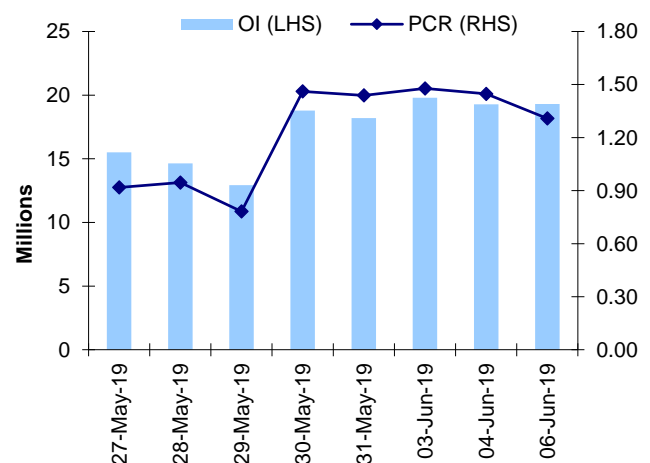
### Stocks

- **Sector:** - Banking & Financial stocks traded negative.
- Market wide open interest is seen at 286,427Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GAIL	57.3%	15,564,612	-11.7%
SYNDIBANK	17.2%	22,185,000	-7.3%
RELCAPITAL	16.2%	13,441,500	-7.5%
DHFL	15.7%	23,599,500	-15.9%
BANKBARODA	15.3%	63,952,000	-6.2%
WIPRO	14.3%	47,638,400	-0.8%
ESCORTS	12.4%	5,844,300	-4.2%
ACC	12.2%	2,857,600	-4.0%
STAR	11.7%	2,371,600	-5.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CESC	-10.7%	1,172,050	-2.1%
IDBI	-10.3%	26,590,000	-6.0%
CGPOWER	-9.7%	11,868,000	-3.4%
BEML	-9.6%	1,224,300	-3.1%
UJJIVAN	-9.4%	3,160,000	-2.2%
INDIANB	-8.4%	4,068,000	-2.3%
CANFINHOME	-8.4%	3,119,400	-3.1%
VGUARD	-8.4%	2,271,000	-2.1%
EQUITAS	-7.5%	8,188,000	-2.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	41,941,144	143,798	337
AXISBANK	14,728,937	120,151	808
RELIANCE	7,664,319	102,355	1,327
YESBANK	65,169,529	95,696	143
HDFCBANK	3,908,731	95,387	2,423
GAIL	27,978,741	90,563	316
HDFC	3,888,312	85,569	2,183
TCS	3,735,467	81,046	2,166
ICICIBANK	17,762,399	73,602	412

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	CE	1.0	170	5,674,000
GAIL	350	CE	2.1	318	1,418,844
BHEL	75	CE	0.8	69	3,967,500
GAIL	340	CE	3.6	318	1,322,832
GAIL	330	CE	6.3	318	1,269,492
SBIN	360	CE	3.1	339	5,937,000
BAJAJ-AUTO	3,100	CE	37.5	3,003	168,500
BHEL	80	CE	0.3	69	3,052,500
GAIL	360	CE	1.3	318	976,122
ADANIPTS	430	CE	7.8	424	1,087,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	4.9	2,179	797,500
GAIL	300	PE	4.4	318	717,423
INFY	680	PE	1.9	729	2,240,400
ITC	275	PE	3.8	277	3,501,600
BANKBARODA	130	PE	8.6	124	2,360,000
GAIL	310	PE	7.4	318	538,734
ADANIPTS	400	PE	2.6	424	557,500
ITC	270	PE	2.0	277	2,467,200
RELIANCE	1,240	PE	4.7	1,334	919,000
COALINDIA	260	PE	2.6	270	695,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	330	CE	1,269,492	23700%	6.3
GAIL	320	CE	357,378	6600%	10.3
DHFL	90	CE	496,500	6520%	10.5
GAIL	340	CE	1,322,832	4860%	3.6
DHFL	230	CE	148,500	4850%	0.3
DHFL	80	CE	127,500	4150%	15.8
PFC	150	CE	613,800	3200%	0.6
RELINFRA	80	CE	110,500	2733%	10.8
INDIACEM	90	CE	126,000	2700%	8.6
GAIL	345	CE	221,361	2667%	2.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	310	PE	538,734	10000%	7.4
GAIL	300	PE	717,423	5280%	4.4
GAIL	315	PE	130,683	4800%	9.7
GAIL	320	PE	405,384	2433%	12.0
GAIL	325	PE	178,689	1575%	14.4
DHFL	50	PE	561,000	1526%	2.0
PCJEWELLER	52	PE	403,000	1140%	5.3
SYNDIBANK	28	PE	180,000	1100%	0.4
AUROPHARMA	590	PE	148,000	1038%	6.9
ALBK	38	PE	143,000	1000%	1.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	CE	5,515	6.6
YESBANK	160	CE	5,218	3.8
RELIANCE	1,400	CE	5,003	10.7
SBIN	350	CE	4,868	5.5
SBIN	360	CE	4,778	3.1
RELIANCE	1,360	CE	4,325	21.2
RELIANCE	1,340	CE	3,480	29.2
IBULHSGFIN	800	CE	3,435	17.7
DHFL	100	CE	3,417	6.8
TCS	2,200	CE	3,278	31.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	PE	4,189	17.2
IBULHSGFIN	700	PE	4,185	23.8
YESBANK	140	PE	4,078	7.5
DHFL	90	PE	3,567	14.5
SBIN	340	PE	3,469	10.3
RELIANCE	1,340	PE	3,456	34.5
DHFL	80	PE	3,264	9.9
YESBANK	150	PE	3,160	12.8
RELIANCE	1,320	PE	3,002	24.9
DHFL	100	PE	2,732	20.7

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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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