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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	11,335	17,953,050	7,229,450	33.8	1.16	<b>11100</b>
PREVIOUS	11,419	19,232,025	6,840,950	59.6	1.17	
% CHANGE	-0.73%	-6.65%	5.68%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its negative trend as it breached 11300 levels.
- Nifty lost 57 points to close at 11301.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11400CE and Reduction in 11500PE.
- PCR OI stands at 1.16 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 11100.

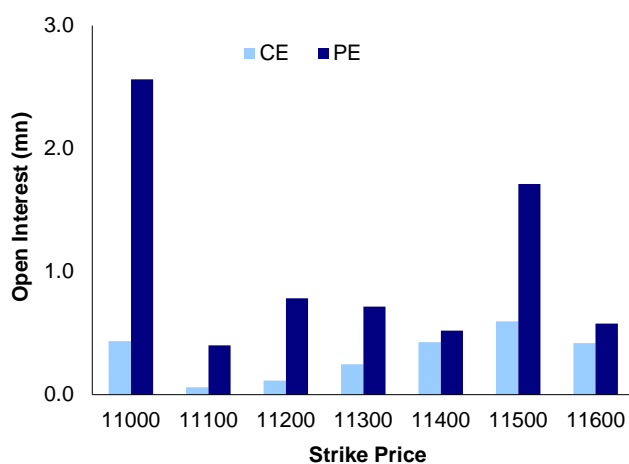
### NIFTY LEVELS

11101	11217	11359	11479	11657	11750
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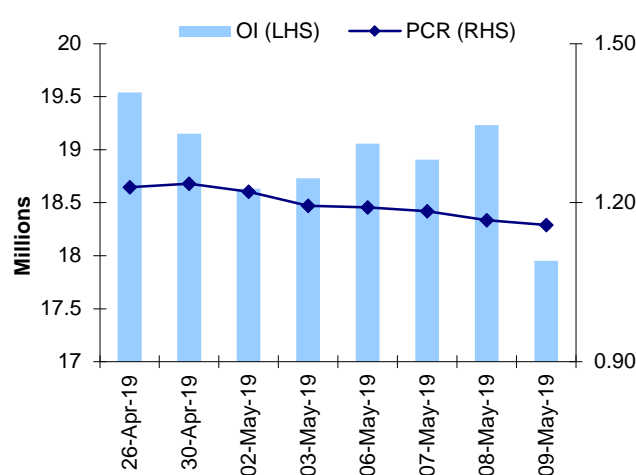
### Stocks

- **Sector:-** Oil & Gas stocks traded negative.
- Market wide open interest is seen at 290,593Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IGL	12.9%	2,590,500	1.5%
VOLTAS	11.8%	6,469,000	-0.4%
INFIBEAM	11.5%	10,624,000	0.5%
KAJARIACER	9.4%	2,447,900	-1.3%
ESCORTS	7.4%	5,080,900	-2.9%
MGL	7.2%	716,400	1.2%
GODREJIND	6.6%	1,035,000	-1.0%
SHREECEM	6.1%	105,400	-2.6%
SRF	5.0%	619,500	-0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOHOSP	-7.7%	953,000	-0.1%
ASIANPAINT	-5.8%	5,547,600	-2.3%
HEXAWARE	-5.6%	1,753,500	1.3%
BALKRISIND	-5.3%	1,290,400	1.3%
STAR	-4.9%	2,205,500	-1.0%
RAMCOCEM	-4.9%	1,172,800	-0.2%
SRTRANSFIN	-4.4%	3,591,600	0.6%
BANKBARODA	-4.1%	49,016,000	0.4%
NBCC	-4.0%	31,848,000	2.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	19,507,368	246,788	1,256
YESBANK	88,653,903	147,531	170
ZEEL	37,171,854	130,874	358
ICICIBANK	19,739,885	75,424	381
KOTAKBANK	4,704,782	65,794	1,386
TATAMOTORS	32,841,616	61,117	186
HDFCBANK	2,256,931	51,631	2,291
TCS	2,264,162	49,064	2,173
TITAN	4,362,293	47,948	1,104

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	2.5	292	2,425,600
TATAMOTORS	220	CE	2.6	187	4,296,000
BANKBARODA	130	CE	1.4	112	3,364,000
BHEL	70	CE	1.2	63	2,992,500
YESBANK	200	CE	3.6	171	7,465,500
INFRATEL	300	CE	2.0	268	434,000
DRREDDY	3,100	CE	34.0	2,914	187,500
SBIN	330	CE	4.2	301	3,234,000
TATAPOWER	70	CE	0.9	65	3,177,000
BHEL	75	CE	0.5	63	2,452,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	1.0	297	2,841,600
ICICIBANK	380	PE	14.1	384	5,163,125
WIPRO	290	PE	4.2	292	1,424,000
AXISBANK	730	PE	25.1	735	1,641,600
TATASTEEL	500	PE	10.6	522	1,174,527
WIPRO	280	PE	1.5	292	1,251,200
TATAMOTORS	180	PE	7.4	187	2,530,000
SBIN	300	PE	13.0	301	2,094,000
HEROMOTOCO	2,400	PE	30.6	2,550	90,000
WIPRO	285	PE	2.4	292	969,600

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	95	CE	139,500	3000%	7.0
APOLLOTYRE	190	CE	234,000	2500%	6.1
RELIANCE	1,280	CE	393,500	1474%	42.8
VOLTAS	580	CE	198,000	1314%	22.7
JINDALSTEL	160	CE	162,000	800%	11.9
SUZLON	6	CE	6,004,000	690%	0.4
RELIANCE	1,260	CE	312,000	626%	52.5
NTPC	130	CE	240,000	400%	3.5
RELIANCE	1,300	CE	934,500	348%	34.7
HINDALCO	197	CE	119,000	240%	9.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	160	PE	129,000	4200%	1.8
APOLLOTYRE	175	PE	255,000	2733%	4.8
RELIANCE	1,140	PE	136,000	2167%	11.1
APOLLOTYRE	170	PE	168,000	1767%	3.5
SUNPHARMA	390	PE	114,400	845%	4.4
SUZLON	4	PE	1,216,000	433%	0.1
RELIANCE	1,160	PE	106,000	285%	15.0
ADANIPOWER	300	PE	112,500	275%	2.6
ADANIPOWER	30	PE	280,000	250%	0.4
CADILAHC	260	PE	105,600	230%	4.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	7,833	34.7
RELIANCE	1,400	CE	5,987	10.9
YESBANK	170	CE	5,328	13.3
YESBANK	180	CE	5,203	9.1
RELIANCE	1,360	CE	4,723	17.3
YESBANK	200	CE	4,272	3.6
RELIANCE	1,320	CE	4,122	27.7
RELIANCE	1,340	CE	4,024	22.1
RELIANCE	1,280	CE	3,483	42.8
YESBANK	190	CE	3,092	5.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	7,028	25.2
RELIANCE	1,260	PE	5,712	48.6
RELIANCE	1,240	PE	4,969	39.6
YESBANK	160	PE	4,449	7.7
RELIANCE	1,280	PE	3,614	59.1
YESBANK	150	PE	3,541	4.7
RELIANCE	1,300	PE	2,846	70.2
RELIANCE	1,220	PE	2,558	31.7
YESBANK	170	PE	2,442	12.0
ICICIBANK	380	PE	2,043	14.1

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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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