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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	11,336	27,835,125	7,243,700	49.25	0.98	<b>11082</b>
PREVIOUS	11,493	28,161,075	6,772,850	54.7	1.07	
% CHANGE	-1.36%	-1.16%	6.95%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and stooped lower in the second half of the trading session.
- Nifty lost 150 points to close at 11287.
- OI concentration is seen at 11800CE and 11400PE.
- Addition witnessed in 11400CE and Reduction in 11500PE.
- PCR OI stands at 0.98 compared to 1.07 in the previous trading session.
- Nifty to trade with a support of 11082.

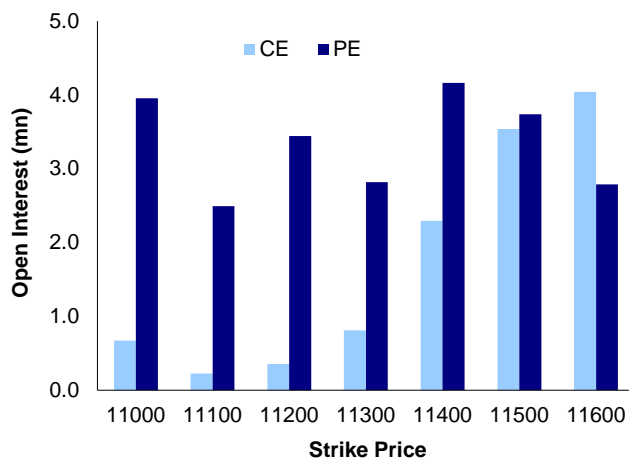
### NIFTY LEVELS

11082	11216	11307	11463	11528	11658
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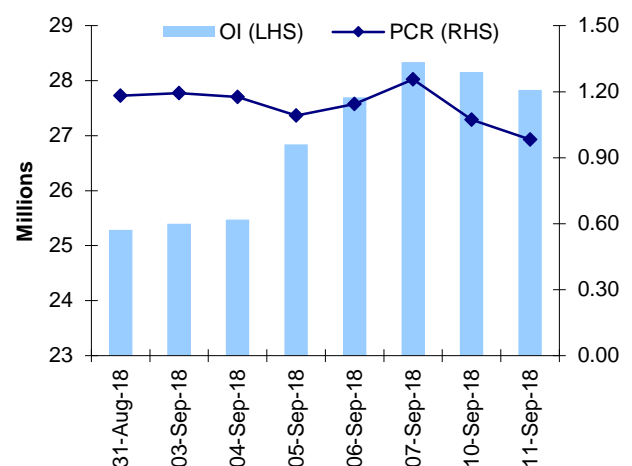
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is seen at 423,690Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ADANIEN	11.71%	16,444,000	-1.66%
GODREJCP	11.51%	2,883,200	-3.84%
MUTHOOTFIN	9.23%	3,321,000	-3.62%
DCBBANK	5.07%	4,473,000	0.39%
SIEMENS	4.57%	1,624,000	-2.34%
CENTURYTEX	4.44%	6,548,300	-2.22%
KOTAKBANK	4.37%	12,096,000	-1.39%
HDFCBANK	4.11%	18,493,000	-2.00%
ENGINEERSIN	3.91%	11,077,500	-1.99%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-10.13%	1,191,000	-5.92%
BALRAMCHIN	-9.97%	10,052,000	-3.54%
ANDHRABANK	-7.09%	17,888,000	0.00%
BALKRISIND	-5.74%	2,851,200	-2.34%
DIVISLAB	-5.63%	3,002,400	-2.67%
INDIANB	-5.57%	4,202,000	-0.36%
MINDTREE	-5.47%	3,985,200	1.28%
SRF	-5.43%	958,000	-0.58%
CANBK	-5.06%	10,958,000	-0.79%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	10,874,768	135,751	1,238
AXISBANK	19,162,102	125,806	650
YESBANK	28,553,718	91,763	317
HDFCBANK	4,546,634	91,676	2,000
SBIN	28,361,400	81,438	283
ITC	26,006,624	77,516	297
HDFC	4,062,178	75,842	1,868
TCS	3,679,745	75,653	2,046
SUNPHARMA	8,273,963	52,869	630

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
YESBANK	400	CE	0.9	318	11,520,250
BHEL	90	CE	0.5	77	4,327,500
BHEL	85	CE	0.8	77	4,320,000
MARUTI	9,000	CE	38.5	8,544	314,475
YESBANK	340	CE	6.5	318	9,959,250
LT	1,400	CE	5.7	1,334	1,373,250
TCS	2,100	CE	20.2	2,056	824,500
HINDUNILVR	1,700	CE	6.6	1,597	1,014,000
TCS	2,150	CE	11.7	2,056	742,500
MARUTI	9,500	CE	13.2	8,544	237,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	600	PE	5.2	654	4,789,200
ADANI PORTS	380	PE	20.1	366	492,500
TCS	2,050	PE	31.0	2,056	378,500
YESBANK	300	PE	6.9	318	3,878,000
BANKBARODA	140	PE	5.0	141	2,428,000
ADANI PORTS	360	PE	8.9	366	365,000
BHEL	70	PE	0.6	77	1,417,500
TCS	2,000	PE	13.8	2,056	336,000
BHEL	80	PE	4.5	77	1,357,500
SUNPHARMA	640	PE	23.4	632	1,227,600

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
TITAN	840	CE	188,250	8267%	19.6
BPCL	340	CE	131,400	1725%	10.9
HDFCBANK	2,020	CE	108,500	985%	24.3
MANAPPURAM	90	CE	114,000	533%	2.9
ITC	305	CE	1,017,600	465%	3.7
ITC	300	CE	1,056,000	464%	5.5
PFC	80	CE	462,000	328%	4.1
POWERGRID	190	CE	368,000	300%	3.2
HINDUNILVR	1,600	CE	120,000	285%	30.5
TCS	2,050	CE	300,000	219%	36.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (RS)
ITC	270	PE	180,000	1150%	0.6
JPASSOCIAT	5	PE	170,000	400%	0.1
ITC	275	PE	247,200	329%	0.7
MANAPPURAM	85	PE	552,000	268%	1.9
ADANI PORTS	330	PE	125,000	178%	1.8
MANAPPURAM	80	PE	120,000	122%	0.8
L&TFH	140	PE	135,000	114%	0.8
PFC	70	PE	330,000	112%	0.6
NTPC	155	PE	368,000	100%	0.3
SUNTV	640	PE	133,000	90%	13.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
RELIANCE	1,300	CE	6,943	12.0
TATAMOTORS	280	CE	5,828	4.3
MARUTI	9,000	CE	5,447	38.5
TATAMOTORS	290	CE	5,304	2.5
RELIANCE	1,280	CE	5,244	16.7
YESBANK	340	CE	4,609	6.5
TATASTEEL	620	CE	4,373	8.9
SBIN	300	CE	4,038	3.1
RELIANCE	1,260	CE	3,966	23.4
TATASTEEL	640	CE	3,771	4.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (RS)
RELIANCE	1,200	PE	4,993	13.2
RELIANCE	1,240	PE	4,824	27.7
RELIANCE	1,220	PE	4,281	19.5
TATASTEEL	600	PE	3,607	19.8
TATAMOTORS	260	PE	3,223	5.1
TATASTEEL	580	PE	2,963	11.1
RELIANCE	1,260	PE	2,929	38.6
TATAMOTORS	270	PE	2,910	9.6
SBIN	280	PE	2,866	6.6
TCS	2,050	PE	2,855	31.0

## 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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