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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	11,182	16,989,825	6,144,750	33.55	1.09	<b>11100</b>
PREVIOUS	11,307	16,955,700	7,267,150	29.2	1.13	
% CHANGE	-1.11%	0.20%	-15.44%	-	-	

## OUTLOOK

### Nifty

- Nifty continued its negative run as it broke 11150 levels.
- Nifty lost 130 points to close at 11148.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11500CE and Reduction in 11800PE.
- PCR OI stands at 1.09 compared to 1.13 in the previous trading session.
- Nifty to trade with a support of 11100.

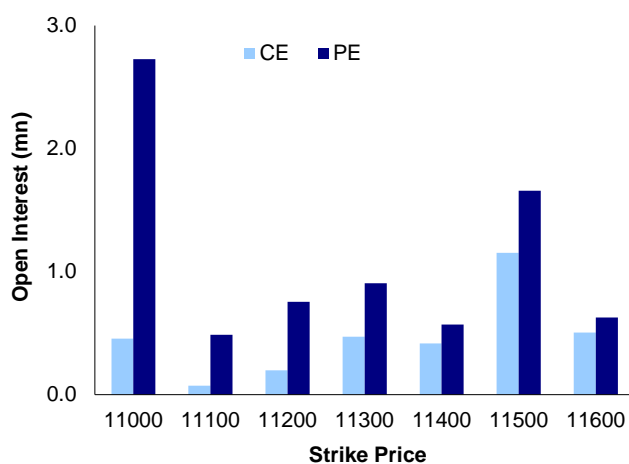
### NIFTY LEVELS

11101	11217	11359	11479	11657	11750
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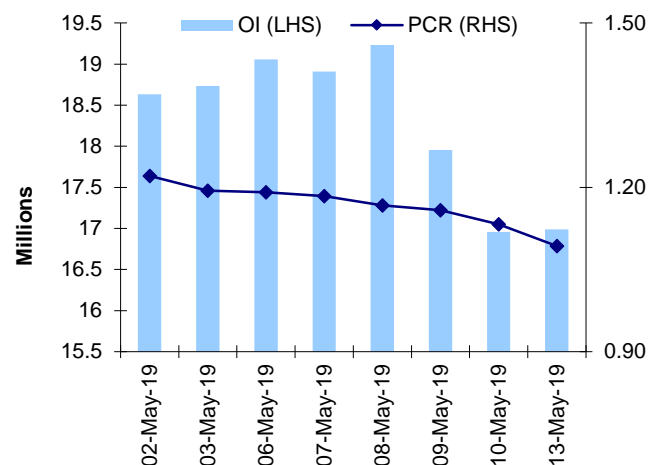
### Stocks

- **Sector:-** Pharma stocks traded negative.
- Market wide open interest is seen at 313,492Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIANB	19.9%	4,630,000	-6.3%
ORIENTBANK	16.3%	13,069,000	-3.8%
EICHERMOT	13.9%	422,000	-7.9%
BALKRISIND	12.8%	1,444,800	-3.0%
MRPL	11.8%	4,319,000	-2.0%
GODREJIND	11.5%	1,132,500	-4.0%
UNIONBANK	9.9%	30,779,000	-9.8%
TATAGLOBAL	8.8%	13,668,750	0.7%
SYNDIBANK	8.1%	29,490,000	-9.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KAJARIACER	-15.2%	2,241,200	-0.6%
EQUITAS	-12.5%	9,576,000	0.6%
AJANTPHARM	-11.9%	552,000	-2.3%
BATAINDIA	-9.6%	1,906,300	0.9%
NCC	-8.2%	29,104,000	-6.0%
UBL	-8.1%	1,586,200	0.2%
TATASTEEL	-7.7%	23,510,699	-3.0%
YESBANK	-7.5%	114,184,000	-5.6%
PCJEWELLER	-7.4%	10,185,500	-6.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	40,101,505	124,439	307
ITC	35,880,558	106,281	289
RELIANCE	8,047,801	100,352	1,232
SUNPHARMA	24,079,258	96,576	398
YESBANK	60,884,255	96,284	155
HDFC	4,509,527	88,335	1,953
TATASTEEL	15,956,920	76,487	472
HDFCBANK	2,767,908	63,599	2,287
ICICIBANK	13,828,080	52,661	376

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	300	CE	1.6	289	2,681,600
TATAMOTORS	220	CE	1.5	181	4,236,000
YESBANK	200	CE	1.9	155	8,069,250
ITC	310	CE	2.5	285	3,268,800
BHEL	70	CE	0.7	60	2,992,500
BANKBARODA	130	CE	1.1	106	3,388,000
SBIN	320	CE	7.8	308	3,924,000
BANKBARODA	120	CE	2.3	106	3,176,000
SBIN	330	CE	5.0	308	3,759,000
ITC	300	CE	4.2	285	2,767,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	270	PE	3.1	285	3,201,600
ICICIBANK	380	PE	16.9	378	5,097,125
AXISBANK	730	PE	25.7	735	1,669,200
SBIN	300	PE	9.3	308	3,141,000
WIPRO	290	PE	5.1	289	1,392,000
TATAMOTORS	180	PE	9.2	181	2,612,000
SBIN	290	PE	6.0	308	2,670,000
WIPRO	280	PE	1.8	289	1,187,200
WIPRO	285	PE	3.1	289	1,132,800
HEROMOTOCO	2,400	PE	37.5	2,515	96,400

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	400	CE	171,600	15500%	23.8
INDIACEM	90	CE	315,000	2233%	7.2
IDFCFIRSTB	47	CE	912,000	1800%	0.7
SUNPHARMA	420	CE	213,400	870%	14.2
IDFCFIRSTB	43	CE	108,000	800%	2.2
ITC	285	CE	129,600	800%	8.9
PNB	82	CE	287,000	720%	3.9
SUNPHARMA	430	CE	202,400	700%	10.1
ITC	290	CE	660,000	588%	7.1
JINDALSTEL	155	CE	148,500	560%	9.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	350	PE	222,200	20100%	8.2
SUNPHARMA	300	PE	133,100	12000%	3.7
SUNPHARMA	360	PE	187,000	5567%	10.2
IDFCFIRSTB	42	PE	648,000	5300%	1.9
ITC	250	PE	117,600	4800%	0.7
IDFCFIRSTB	43	PE	348,000	1350%	2.2
IGL	280	PE	214,500	1200%	6.7
SUNPHARMA	380	PE	148,500	938%	15.4
SAIL	42	PE	108,000	800%	0.4
IDFCFIRSTB	40	PE	1,044,000	480%	1.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,300	CE	5,510	25.8
ITC	300	CE	5,446	4.2
TATASTEEL	500	CE	4,124	9.6
SBIN	320	CE	3,637	7.8
RELIANCE	1,260	CE	3,590	40.3
YESBANK	170	CE	3,454	6.6
ITC	310	CE	3,450	2.5
YESBANK	160	CE	3,221	9.8
HDFC	2,000	CE	3,206	43.8
SBIN	310	CE	3,076	12.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	150	PE	3,739	9.7
RELIANCE	1,200	PE	3,485	34.2
ITC	280	PE	3,256	6.5
ITC	270	PE	3,157	3.1
SBIN	300	PE	3,089	9.3
ITC	290	PE	2,956	11.8
RELIANCE	1,240	PE	2,840	51.3
SUNPHARMA	400	PE	2,737	21.4
TATASTEEL	480	PE	2,646	23.1
YESBANK	160	PE	2,566	14.9

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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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