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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	11,411	28,740,075	4,858,700	25.9	1.36	<b>10318</b>
PREVIOUS	11,463	28,432,875	4,045,100	28.45	1.48	
% CHANGE	-0.46%	1.08%	20.11%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and traded lower as it closed below 11400 levels.
- Nifty lost 50 points to close at 11385.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11500CE and Reduction in 11000PE.
- PCR OI stands at 1.36 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 11120.

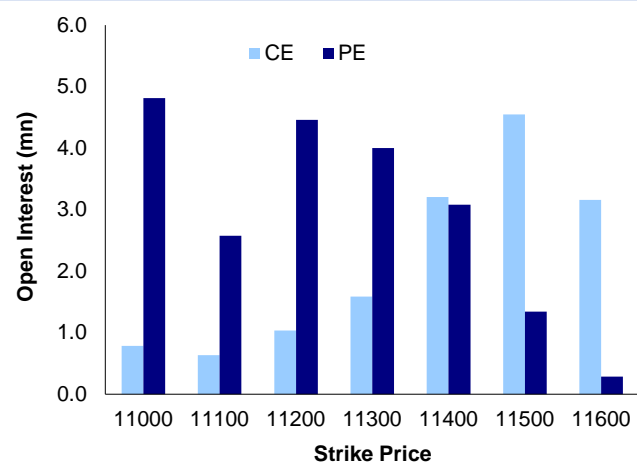
### NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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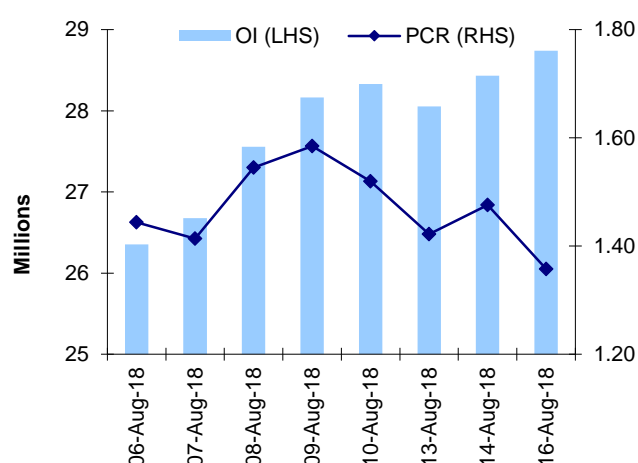
### Stocks

- **Sector:** - Financial stocks traded negative.
- Market wide open interest is seen at 319,765Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	12.1%	2,321,172	-4.3%
IGL	11.3%	5,288,250	-2.8%
OFSS	9.7%	109,050	0.1%
UBL	9.3%	1,897,700	4.4%
BALKRISIND	9.1%	1,439,200	4.5%
ICICIPRULI	8.1%	3,933,800	-2.9%
DLF	7.9%	30,010,000	1.9%
INFIBEAM	7.9%	49,652,000	-0.6%
BERGEPAIN	7.3%	1,834,800	1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EQUITAS	-13.7%	18,108,000	-1.8%
JETAIRWAYS	-8.6%	5,131,200	5.9%
CHENNPETRO	-8.4%	1,518,000	-2.4%
NBCC	-6.3%	19,944,000	4.1%
CEATLTD	-6.0%	1,217,300	0.1%
AJANTPHARM	-5.6%	795,000	1.7%
MINDTREE	-5.5%	3,598,800	3.0%
VOLTAS	-5.3%	5,210,000	-1.0%
HAVELLS	-5.1%	3,919,000	-0.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	25,169,096	154,229	620
ICICIBANK	37,463,597	125,738	334
AXISBANK	18,777,302	117,755	623
SBIN	31,083,900	91,453	293
HDFC	3,850,598	73,435	1,891
RELIANCE	5,982,490	72,070	1,201
KOTAKBANK	5,749,494	71,980	1,245
GAIL	15,145,786	59,786	394
ITC	18,674,289	57,325	307

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.4	73	5,962,500
BAJAJ-AUTO	2,800	CE	16.8	2,671	487,000
MARUTI	10,000	CE	16.6	9,216	331,500
MARUTI	9,500	CE	63.0	9,216	310,425
BHEL	75	CE	1.2	73	4,012,500
BHEL	90	CE	0.2	73	3,540,000
SBIN	320	CE	1.5	294	8,547,000
BPCL	400	CE	5.2	379	788,400
LT	1,300	CE	5.4	1,237	1,413,750
ADANI PORTS	400	CE	2.1	372	892,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	290	PE	6.2	294	7,188,000
RELIANCE	1,100	PE	2.3	1,205	3,255,000
BHEL	75	PE	3.5	73	2,332,500
BHEL	70	PE	1.0	73	2,175,000
BHEL	72	PE	2.0	73	1,875,000
ACC	1,400	PE	3.4	1,560	93,600
LUPIN	760	PE	1.1	849	653,100
ICICIBANK	300	PE	1.2	333	5,846,500
AXISBANK	580	PE	4.4	626	2,203,200
TATAMOTORS	250	PE	5.8	251	3,654,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFC	1,920	CE	205,000	10150%	20.4
KOTAKBANK	1,260	CE	450,400	780%	20.2
JISLJALEQS	75	CE	504,000	700%	3.9
JISLJALEQS	77	CE	171,000	533%	2.9
HDFC	1,940	CE	158,000	351%	14.3
ZEEL	510	CE	157,300	348%	8.0
LT	1,240	CE	156,750	327%	20.8
KOTAKBANK	1,280	CE	501,600	294%	13.5
JISLJALEQS	80	CE	1,881,000	227%	1.9
HDFC	1,900	CE	143,500	226%	28.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BAJFINANCE	2,950	PE	113,500	5575%	115.9
GAIL	390	PE	130,683	2350%	9.3
EXIDEIND	300	PE	268,000	1575%	11.3
BAJFINANCE	2,900	PE	105,000	1400%	80.9
INFY	1,420	PE	228,600	557%	18.0
JISLJALEQS	57	PE	117,000	550%	1.3
MCDOWELL-N	620	PE	201,250	544%	11.0
AXISBANK	630	PE	220,800	338%	19.4
EXIDEIND	295	PE	104,000	271%	8.1
ZEEL	480	PE	115,700	256%	3.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	620	CE	12,124	16.6
SUNPHARMA	640	CE	7,904	9.0
RELIANCE	1,220	CE	6,759	17.0
RELIANCE	1,240	CE	6,196	11.1
TATAMOTORS	260	CE	5,565	3.6
SUNPHARMA	600	CE	5,055	28.7
TATASTEEL	600	CE	4,857	6.0
TATAMOTORS	250	CE	4,855	7.3
ICICIBANK	340	CE	4,855	5.3
MARUTI	9,500	CE	4,681	63.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	600	PE	6,278	8.4
RELIANCE	1,180	PE	5,561	12.5
RELIANCE	1,200	PE	5,439	20.6
SUNPHARMA	580	PE	4,271	4.1
TATASTEEL	560	PE	4,085	11.8
ICICIBANK	330	PE	3,495	6.5
TATAMOTORS	250	PE	3,429	5.8
ICICIBANK	320	PE	3,335	3.5
TATAMOTORS	240	PE	2,960	2.5
RELIANCE	1,160	PE	2,823	7.4

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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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