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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	11,730	15,615,000	5,557,500	86.65	1.18	<b>11350</b>
PREVIOUS	11,780	15,985,800	4,814,350	66.5	1.15	
% CHANGE	-0.42%	-2.32%	15.44%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and stooped lower.
- Nifty lost 69 points to close at 11643.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11700PE and Reduction in 11600CE.
- PCR OI stands at 1.18 compared to 1.15 in the previous trading session.
- Nifty to trade with a support of 11350.

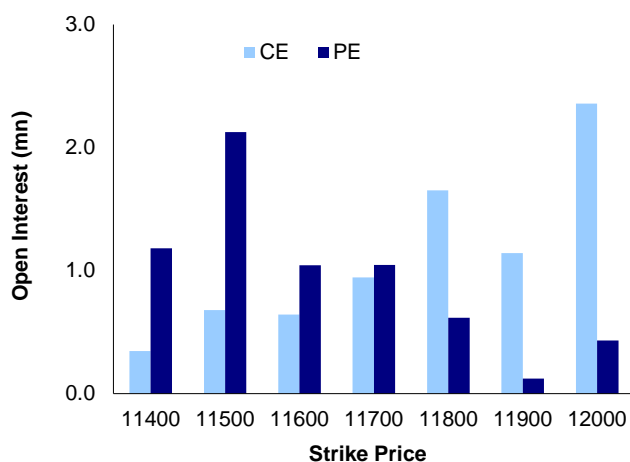
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

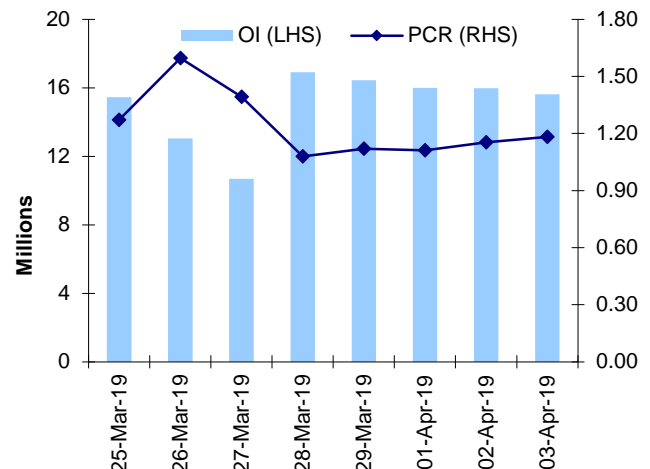
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is seen at 326,945Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMARAJABAT	33.8%	1,829,100	-6.7%
DISHTV	23.3%	60,416,000	-3.3%
BPCL	23.0%	8,281,800	-4.5%
AMBUJACEM	15.7%	13,982,500	-1.4%
BAJAJFINSV	14.3%	671,000	1.7%
JETAIRWAYS	13.5%	6,831,000	-5.0%
UJJIVAN	12.4%	3,020,800	-1.3%
MARICO	11.7%	5,855,200	2.4%
OFSS	11.6%	273,150	2.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HEXAWARE	-9.3%	2,485,500	0.3%
SIEMENS	-8.2%	1,660,450	2.6%
HINDZINC	-7.6%	3,747,200	-0.5%
ARVIND	-7.5%	4,340,000	-2.6%
ORIENTBANK	-6.8%	14,805,000	-3.5%
CHOLAFIN	-6.8%	547,000	-1.6%
BANKBARODA	-6.2%	47,488,000	-0.9%
INDIANB	-5.5%	3,866,000	-2.5%
IBULHSGFIN	-5.5%	16,942,500	3.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	81,779,620	167,400	201
RELIANCE	7,849,461	109,123	1,375
MARUTI	1,491,021	104,698	7,073
SBIN	30,552,104	99,599	321
YESBANK	31,808,834	89,075	274
HDFC	4,345,772	87,773	2,013
TATASTEEL	11,489,680	62,179	535
TCS	2,939,886	60,969	2,079
DLF	28,104,238	57,629	202

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	4.5	323	8,748,000
ICICIBANK	400	CE	8.4	395	7,282,000
LT	1,440	CE	16.5	1,389	598,125
LT	1,400	CE	30.3	1,389	568,125
HEROMOTOCO	2,700	CE	43.9	2,600	222,200
EICHERMOT	22,000	CE	162.1	20,307	28,625
BPCL	400	CE	4.3	366	585,000
EICHERMOT	23,000	CE	78.5	20,307	27,575
TATAMOTORS	210	CE	6.6	203	4,362,000
LT	1,420	CE	23.2	1,389	490,875

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	3.4	323	6,261,000
ICICIBANK	400	PE	13.0	395	5,929,000
TCS	2,000	PE	23.6	2,093	757,000
TATAMOTORS	180	PE	2.1	203	3,374,000
SBIN	320	PE	8.9	323	3,579,000
AXISBANK	760	PE	19.3	767	1,544,400
LT	1,400	PE	40.7	1,389	315,750
INFY	730	PE	12.1	759	1,762,800
MARUTI	6,800	PE	68.7	7,108	108,825
TECHM	800	PE	28.5	784	450,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	66	CE	180,000	1400%	0.5
JETAIRWAYS	400	CE	1,023,000	1229%	0.6
JETAIRWAYS	380	CE	506,000	1111%	0.7
GSFC	107	CE	122,200	767%	2.8
JETAIRWAYS	360	CE	209,000	459%	1.2
GAIL	375	CE	162,687	408%	4.5
TATAMOTORS	215	CE	1,830,000	379%	5.1
NBCC	60	CE	104,000	333%	5.9
LT	1,540	CE	129,375	283%	2.5
CASTROLIND	175	CE	374,000	279%	2.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	600	PE	184,800	26300%	6.4
BPCL	350	PE	108,000	1400%	7.6
IDEA	17	PE	158,944	700%	1.1
IBULHSGFIN	900	PE	112,500	562%	75.0
SAIL	58	PE	432,000	500%	2.6
JETAIRWAYS	140	PE	154,000	289%	1.0
AMARAJABAT	680	PE	103,600	229%	30.8
IDEA	15	PE	615,908	210%	0.6
TATAMOTORS	205	PE	468,000	208%	10.9
LT	1,400	PE	315,750	194%	40.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	210	CE	9,525	6.6
TATAMOTORS	220	CE	8,002	3.9
RELIANCE	1,400	CE	6,107	32.4
TATAMOTORS	240	CE	5,648	1.4
MARUTI	7,000	CE	5,401	240.5
MARUTI	7,200	CE	5,006	141.5
IBULHSGFIN	900	CE	4,847	52.1
MARUTI	7,500	CE	4,596	53.2
RELIANCE	1,420	CE	4,539	25.0
TATAMOTORS	230	CE	4,308	2.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	200	PE	4,629	8.3
MARUTI	6,800	PE	3,829	68.7
RELIANCE	1,380	PE	3,662	37.3
SBIN	320	PE	3,611	8.9
TATAMOTORS	190	PE	3,565	4.4
TATAMOTORS	180	PE	3,228	2.1
YESBANK	270	PE	3,190	12.6
RELIANCE	1,360	PE	3,056	28.3
RELIANCE	1,340	PE	2,610	20.8
TATAMOTORS	205	PE	2,595	10.9

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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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