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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	11,761	15,847,875	4,827,600	95.75	1.27	<b>11350</b>
PREVIOUS	11,680	15,476,100	5,791,000	111.55	1.19	
% CHANGE	0.70%	2.40%	-16.64%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and traded in a small range through the trading session
- Nifty added 67 points to close at 11665.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11600PE and Reduction in 11200CE.
- PCR OI stands at 1.27 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 11350.

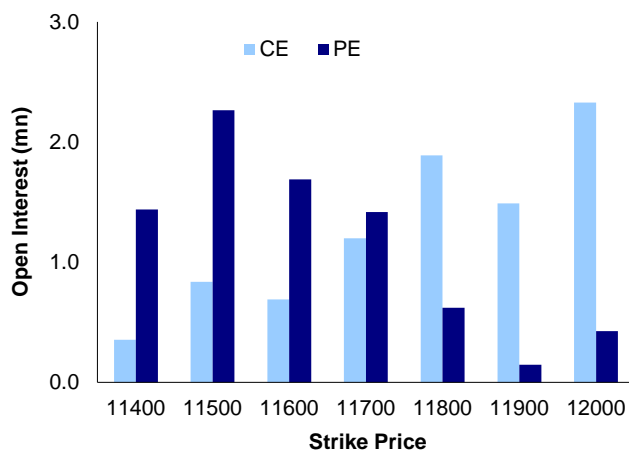
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

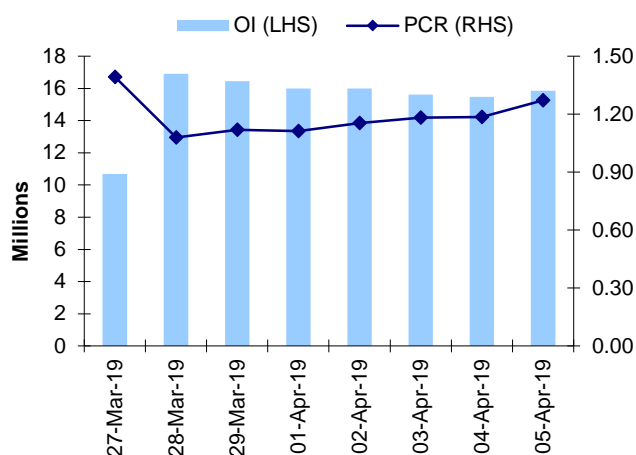
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 317,427Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	40.9%	13,572,000	7.3%
CIPLA	32.1%	9,784,000	2.1%
DHFL	18.6%	23,467,500	9.8%
AMBUJACEM	16.8%	21,470,000	0.6%
ULTRACEMCO	9.6%	1,903,200	2.7%
CANFINHOME	9.1%	3,954,600	3.7%
CHOLAFIN	8.0%	583,000	2.1%
REPCOHOME	7.7%	972,400	4.6%
IDEA	7.5%	303,404,228	7.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KAJARIACER	-9.6%	1,649,700	1.5%
SRF	-8.2%	918,500	0.2%
CESC	-7.2%	1,356,300	0.7%
AMARAJABAT	-6.2%	2,013,900	0.8%
MINDTREE	-5.9%	3,995,400	1.0%
EXIDEIND	-5.3%	9,730,000	1.5%
HINDPETRO	-4.9%	14,269,500	2.0%
STAR	-4.6%	3,055,800	-0.3%
NBCC	-4.6%	34,184,000	1.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,728,239	91,001	1,354
YESBANK	28,319,923	76,156	267
SBIN	23,117,232	73,476	317
TATAMOTORS	32,057,373	65,793	205
TCS	3,152,103	64,214	2,048
TATASTEEL	10,037,713	54,514	549
HDFC	2,576,789	52,960	2,059
CIPLA	9,784,780	52,359	532
MARUTI	729,603	51,818	7,108

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	340	CE	2.7	319	9,237,000
LT	1,400	CE	27.2	1,386	910,500
ICICIBANK	400	CE	6.7	394	7,988,750
HEROMOTOCO	2,700	CE	48.9	2,635	246,800
LT	1,440	CE	14.2	1,386	579,375
TATAMOTORS	210	CE	7.4	207	4,674,000
LT	1,420	CE	19.7	1,386	540,750
TECHM	800	CE	11.5	784	889,200
EICHERMOT	23,000	CE	118.2	21,064	26,725
EICHERMOT	22,000	CE	257.9	21,064	26,300

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	300	PE	3.2	319	6,180,000
ICICIBANK	400	PE	12.1	394	6,011,500
TATAMOTORS	180	PE	1.4	207	3,476,000
SBIN	320	PE	9.2	319	3,906,000
AXISBANK	760	PE	15.2	769	1,590,000
TCS	2,000	PE	28.3	2,066	716,750
TATAMOTORS	200	PE	5.6	207	2,852,000
LT	1,400	PE	40.1	1,386	315,000
MARUTI	6,800	PE	55.5	7,130	118,275
TECHM	800	PE	26.9	784	510,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	68	CE	192,000	1500.0%	0.4
ICICIBANK	385	CE	140,250	537.5%	14.6
DHFL	230	CE	144,000	405.3%	2.1
TATAPOWER	73	CE	306,000	385.7%	3.0
DHFL	240	CE	367,500	288.9%	1.6
PCJEWELLER	120	CE	643,500	280.8%	0.5
CIPLA	560	CE	350,000	272.3%	6.1
PCJEWELLER	110	CE	331,500	264.3%	1.0
NCC	107	CE	136,000	240.0%	4.1
IDEA	16	CE	11,463,836	235.5%	0.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DHFL	170	PE	204,000	946%	17.2
DHFL	90	PE	115,500	328%	0.5
TATAPOWER	72	PE	198,000	267%	2.6
RECLTD	155	PE	198,000	267%	5.1
TATAPOWER	71	PE	162,000	200%	2.2
SAIL	59	PE	432,000	177%	2.2
AXISBANK	730	PE	240,000	170%	5.6
IDEA	16	PE	913,928	156%	1.1
SAIL	58	PE	840,000	150%	1.8
PCJEWELLER	85	PE	403,000	148%	4.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,400	CE	5,935	22.9
IBULHSGFIN	900	CE	5,634	68.5
IBULHSGFIN	950	CE	5,273	45.6
DHFL	160	CE	5,216	16.9
TATASTEEL	560	CE	4,959	12.5
TATAMOTORS	210	CE	4,869	7.4
DHFL	170	CE	4,706	12.8
TCS	2,100	CE	4,579	42.5
TATASTEEL	540	CE	4,063	22.4
TATAMOTORS	240	CE	4,063	1.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,340	PE	3,703	24.3
RELIANCE	1,320	PE	3,218	17.0
TATAMOTORS	200	PE	3,165	5.6
RELIANCE	1,300	PE	2,930	11.4
MARUTI	7,000	PE	2,851	115.4
SBIN	320	PE	2,625	9.2
YESBANK	260	PE	2,296	9.8
TATASTEEL	530	PE	2,206	7.4
IBULHSGFIN	900	PE	2,156	57.5
IBULHSGFIN	800	PE	2,135	21.2

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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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