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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	11,492	18,608,475	5,844,300	-5.75	0.87	<b>11460</b>
PREVIOUS	11,553	18,604,350	8,022,300	-2.4	0.90	
% CHANGE	-0.52%	0.02%	-27.15%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and closed below 11500.
- Nifty lost 57 points to close at 11498.
- OI concentration is seen at 12000CE and 11300PE.
- Addition witnessed in 11600CE and 11300PE.
- PCR OI stands at 0.87 compared to 0.90 in the previous trading session.
- Nifty to trade with a support of 11460.

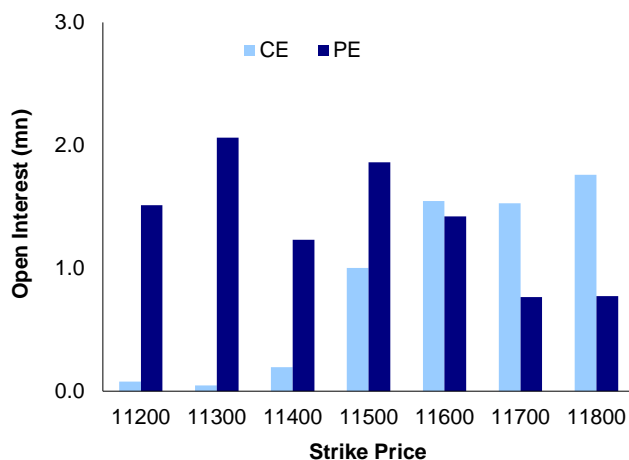
### NIFTY LEVELS

11434      11580      11635      11789      11852      11930

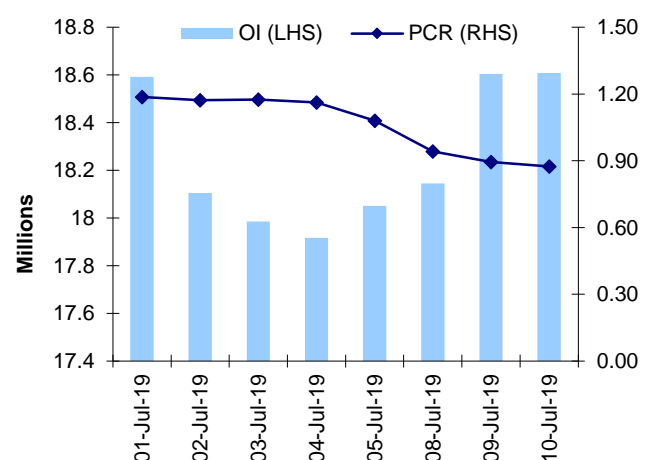
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 342,243Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIGO	26.7%	3,510,600	-10.7%
PVR	11.0%	675,600	2.5%
LICHSGFIN	9.6%	8,247,800	-5.3%
ARVIND	9.1%	7,704,000	-6.0%
BSOFT	8.7%	3,126,300	-5.6%
RELINFRA	8.4%	15,900,000	-5.9%
NCC	7.5%	32,864,000	-4.2%
DISHTV	7.0%	107,184,000	-6.3%
ICICIPRULI	6.6%	4,063,500	-2.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAMCOCEM	-9.7%	935,200	1.1%
CESC	-9.7%	854,400	-1.4%
TATACHEM	-9.4%	2,319,300	0.1%
HEXAWARE	-9.2%	2,065,500	1.1%
RECLTD	-9.2%	42,516,000	4.2%
IGL	-8.8%	4,023,250	0.1%
GLENMARK	-5.0%	7,092,000	-0.7%
ADANIPOWER	-4.8%	129,980,000	-6.3%
TORNTPOWER	-4.7%	3,915,000	-1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	6,343,581	133,375	2,108
ICICIBANK	16,494,282	70,960	431
TITAN	6,366,343	70,590	1,101
YESBANK	75,776,545	70,413	93
RELIANCE	5,494,315	70,191	1,279
HDFCBANK	2,892,287	69,006	2,389
SBIN	18,681,819	66,359	354
TATASTEEL	13,481,344	61,818	455
MARUTI	809,385	48,075	5,928

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	75	CE	0.3	67	5,032,500
TATASTEEL	500	CE	2.6	456	3,006,874
LT	1,600	CE	6.5	1,485	838,500
BHEL	70	CE	0.9	67	3,165,000
TCS	2,200	CE	12.0	2,112	885,750
BHEL	80	CE	0.1	67	3,075,000
YESBANK	110	CE	2.2	93	8,916,600
HEROMOTOCO	2,600	CE	6.3	2,377	194,800
SBIN	370	CE	2.6	355	4,953,000
BANKBARODA	130	CE	2.0	124	3,573,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	8.0	2,112	525,250
YESBANK	80	PE	2.1	93	5,590,200
BANKBARODA	120	PE	2.2	124	2,304,000
YESBANK	90	PE	5.0	93	5,497,800
YESBANK	100	PE	10.9	93	4,666,200
TCS	2,100	PE	33.1	2,112	392,250
ZEEL	300	PE	7.2	331	759,200
SBIN	340	PE	2.5	355	2,238,000
GAIL	145	PE	3.4	146	1,056,132
SBIN	350	PE	5.3	355	2,166,000

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,400	CE	251,400	20850%	59.2
IDBI	48	CE	432,000	3500%	0.1
ARVIND	60	CE	534,000	1680%	2.5
TATAPOWER	66	CE	144,000	1500%	2.3
IDBI	46	CE	156,000	1200%	0.1
IDBI	47	CE	156,000	1200%	0.1
INDIGO	1,500	CE	234,600	1085%	22.1
DISHTV	28	CE	742,000	960%	1.4
TATASTEEL	450	CE	211,139	947%	17.9
ARVIND	62	CE	636,000	715%	1.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	1,300	PE	257,400	42800%	29.3
INDIGO	1,400	PE	139,800	606%	61.7
NCC	77	PE	104,000	550%	0.7
SBIN	315	PE	183,000	455%	0.4
SAIL	42	PE	372,000	417%	0.5
NCC	75	PE	232,000	383%	0.6
JSWSTEEL	230	PE	114,000	375%	1.1
ARVIND	57	PE	264,000	340%	2.0
ITC	262	PE	273,600	293%	0.7
ARVIND	52	PE	108,000	260%	0.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,200	CE	9,887	12.0
TCS	2,100	CE	8,933	45.5
TCS	2,160	CE	5,893	20.3
TCS	2,140	CE	5,892	27.1
RELIANCE	1,300	CE	5,745	18.7
TCS	2,120	CE	5,569	35.3
RELIANCE	1,280	CE	4,760	27.7
LT	1,500	CE	4,650	28.2
TATASTEEL	480	CE	4,428	5.4
TCS	2,180	CE	4,283	15.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	PE	9,662	33.1
TCS	2,060	PE	7,359	18.3
TCS	2,040	PE	7,309	13.7
TCS	2,000	PE	6,978	8.0
TCS	2,080	PE	5,665	25.2
RELIANCE	1,260	PE	4,794	18.7
TCS	2,020	PE	4,148	10.0
SBIN	350	PE	3,991	5.3
TATAMOTORS	150	PE	3,567	4.5
RELIANCE	1,280	PE	3,401	27.1

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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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