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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	11,439	28,330,350	3,939,400	10.25	1.52	<b>10318</b>
PREVIOUS	11,488	28,166,700	3,127,350	17.55	1.59	
% CHANGE	-0.42%	0.58%	25.97%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and traded with a negative bias.
- Nifty lost 41 points to close at 11429.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11500CE and in 11300PE.
- PCR OI stands at 1.52 compared to 1.59 in the previous trading session.
- Nifty to trade with a support of 11120.

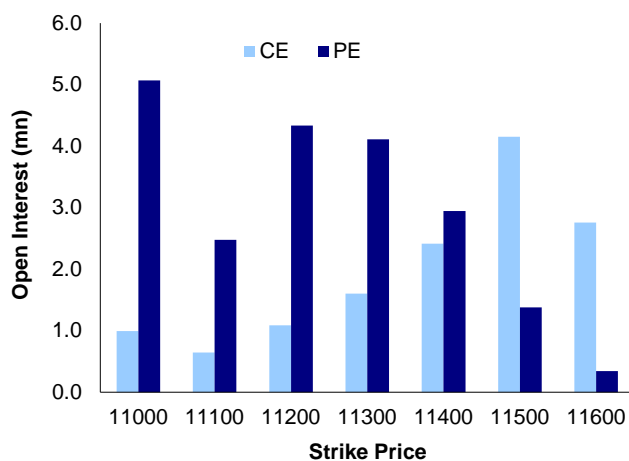
### NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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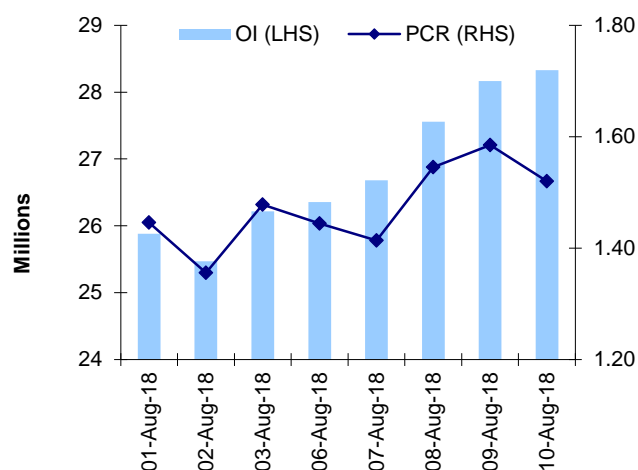
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 388,302Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JETAIRWAYS	19.8%	6,686,400	-8.5%
KPIT	14.4%	6,516,000	-1.5%
BERGEPAIN	13.5%	2,206,600	4.4%
GAIL	12.9%	16,687,419	-3.4%
UJJIVAN	12.7%	6,096,000	-5.1%
PVR	10.9%	1,353,200	2.9%
CHENNPETRO	10.4%	1,770,000	1.9%
MANAPPURAM	6.2%	13,764,000	-4.8%
APOLLOHOSP	6.1%	1,195,000	-2.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	-17.3%	9,499,500	0.2%
TORNTPHARM	-9.9%	456,000	-0.2%
UBL	-7.8%	1,766,800	0.4%
HINDALCO	-7.0%	40,929,000	-2.1%
IDFCBANK	-7.0%	136,884,000	1.4%
AMARAJABAT	-7.0%	1,077,300	0.3%
JPASSOCIAT	-6.7%	163,472,000	-7.0%
HCC	-6.5%	35,694,000	-5.8%
HEXAAWARE	-5.8%	3,087,000	2.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	111,510,771	349,359	304
ICICIBANK	36,321,097	120,334	329
AXISBANK	16,074,351	99,154	616
TCS	2,784,105	55,283	1,993
YESBANK	13,916,077	53,941	383
ITC	14,777,932	45,010	305
RELIANCE	3,581,210	43,261	1,204
PNB	51,034,567	42,722	83
MARUTI	427,827	39,190	9,148

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	10,000	CE	19.3	9,088	376,725
BAJAJ-AUTO	2,800	CE	18.1	2,638	520,000
BHEL	80	CE	0.7	73	5,025,000
MARUTI	9,500	CE	55.9	9,088	342,150
SBIN	320	CE	4.8	304	9,576,000
BHEL	90	CE	0.2	73	3,675,000
BAJAJ-AUTO	2,900	CE	9.6	2,638	341,250
MARUTI	9,600	CE	42.7	9,088	226,875
BAJAJ-AUTO	3,000	CE	6.0	2,638	317,000
TCS	2,000	CE	30.5	1,991	898,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
RELIANCE	1,100	PE	2.9	1,210	3,235,000
ICICIBANK	290	PE	1.2	327	7,994,250
BHEL	75	PE	3.6	73	2,385,000
ACC	1,400	PE	5.0	1,553	101,600
SBIN	300	PE	8.7	304	4,587,000
SBIN	290	PE	5.3	304	4,569,000
HEROMOTOCO	3,200	PE	31.7	3,320	76,400
ICICIBANK	300	PE	2.3	327	5,626,500
HCLTECH	940	PE	6.6	969	445,200
HINDALCO	220	PE	6.6	223	1,865,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	280	CE	277,200	3750%	17.9
UJIVAN	360	CE	112,000	1650%	10.6
RCOM	37	CE	280,000	900%	0.1
JETAIRWAYS	300	CE	435,600	598%	10.5
GAIL	370	CE	205,359	353%	8.9
NCC	140	CE	128,000	300%	0.2
VOLTAS	640	CE	230,000	283%	10.3
INFIBEAM	190	CE	364,000	250%	13.5
SBIN	360	CE	2,007,000	214%	0.7
NCC	130	CE	336,000	200%	0.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SREINFRA	47	PE	301,000	4200%	0.9
JETAIRWAYS	220	PE	388,800	653%	5.4
VOLTAS	600	PE	185,000	585%	12.6
JETAIRWAYS	200	PE	663,600	412%	3.2
JETAIRWAYS	240	PE	481,200	234%	9.3
PCJEWELLER	120	PE	139,500	191%	26.1
JETAIRWAYS	260	PE	494,400	145%	15.6
HCC	5	PE	216,000	140%	0.5
VOLTAS	580	PE	140,000	130%	6.9
YESBANK	390	PE	357,000	122%	13.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	320	CE	16,461	4.8
SBIN	330	CE	13,681	2.8
SBIN	340	CE	10,327	1.7
SBIN	310	CE	8,716	7.8
SBIN	350	CE	8,400	1.1
YESBANK	400	CE	6,136	5.1
SBIN	360	CE	5,837	0.7
ICICIBANK	340	CE	5,647	5.1
SBIN	325	CE	5,081	3.6
ICICIBANK	350	CE	4,779	3.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	300	PE	15,560	8.7
SBIN	290	PE	9,343	5.3
SBIN	310	PE	8,920	14.1
SBIN	280	PE	6,420	3.0
ICICIBANK	320	PE	5,245	6.8
SBIN	270	PE	4,026	1.7
RELIANCE	1,180	PE	3,920	13.6
ICICIBANK	330	PE	3,789	11.3
RELIANCE	1,200	PE	3,760	20.8
SBIN	305	PE	3,706	11.1

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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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