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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	11,728	15,491,700	3,398,000	37.75	1.29	<b>11350</b>
PREVIOUS	11,704	15,075,675	4,770,500	60.85	1.24	
% CHANGE	0.20%	2.76%	-28.77%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and traded in a small range.
- Nifty added 46 points to close at 11690.
- OI concentration is seen at 12000CE and 11000PE.
- Addition witnessed in 11700PE and Reduction in 12000CE.
- PCR OI stands at 1.29 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 11350.

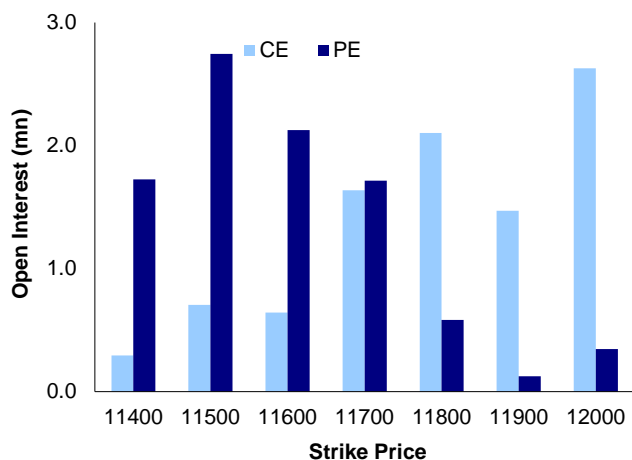
### NIFTY LEVELS

11350      11431      11585      11691      11782      11907

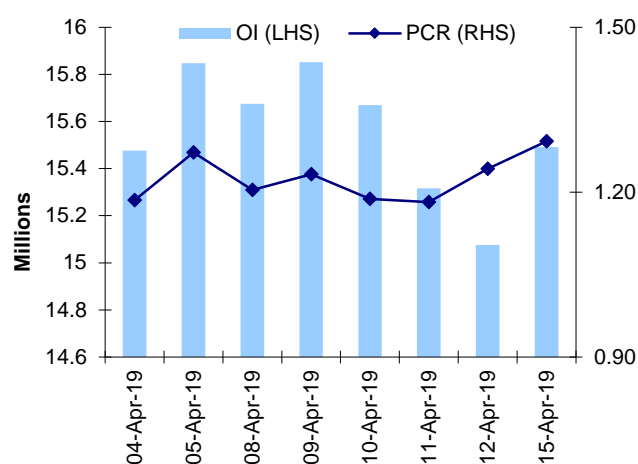
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is seen at 345,568Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PCJEWELLER	36.4%	14,183,000	12.6%
DCBBANK	26.8%	6,516,000	-3.3%
INFIBEAM	13.4%	15,096,000	8.7%
MGL	12.9%	558,000	-0.1%
GODFRYPHLP	10.5%	613,900	4.4%
INFRATEL	10.3%	5,610,000	-2.0%
HEXAWARE	10.3%	3,270,000	3.4%
TORNTPOWER	9.2%	3,018,000	0.2%
VGUARD	7.4%	3,774,000	2.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFY	-9.5%	41,468,400	-2.7%
L&TFH	-8.8%	17,365,500	2.6%
UJJIVAN	-7.3%	3,828,800	-0.7%
INDUSINDBK	-7.1%	6,288,900	0.7%
TCS	-6.7%	13,540,000	4.9%
IDEA	-6.2%	294,185,476	5.9%
RAMCOCEM	-5.7%	1,567,200	-0.8%
NATIONALUM	-5.4%	33,520,000	1.4%
HDFCBANK	-4.9%	11,206,250	1.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	9,189,201	191,689	2,113
TATAMOTORS	57,283,251	130,517	232
HDFCBANK	2,554,945	58,280	2,289
TATASTEEL	10,390,317	57,023	553
RELIANCE	4,245,127	56,941	1,340
SBIN	13,864,791	43,903	316
MARUTI	585,205	42,978	7,353
KOTAKBANK	2,879,023	39,236	1,374
ITC	12,612,414	38,690	306

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LT	1,400	CE	9.8	1,364	1,095,750
SBIN	340	CE	1.0	317	9,651,000
ICICIBANK	400	CE	4.2	394	9,979,750
BHEL	80	CE	1.1	78	5,205,000
TECHM	800	CE	14.5	800	1,023,600
INFY	800	CE	1.1	729	3,969,600
WIPRO	290	CE	6.3	288	3,056,000
BANKBARODA	135	CE	2.2	131	4,212,000
TATAPOWER	75	CE	0.8	72	5,337,000
WIPRO	300	CE	2.8	288	2,867,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	200	PE	0.5	232	4,702,000
TCS	2,000	PE	4.9	2,118	1,038,500
SBIN	300	PE	1.3	317	5,013,000
ICICIBANK	400	PE	10.0	394	5,695,250
TATAMOTORS	210	PE	1.1	232	3,758,000
TATAMOTORS	180	PE	0.3	232	3,624,000
MARUTI	7,000	PE	31.1	7,367	152,925
AXISBANK	760	PE	10.1	766	1,659,600
INFY	700	PE	2.5	729	2,366,400
INFY	730	PE	11.9	729	2,149,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	260	CE	522,000	12950%	0.6
INFY	730	CE	1,155,600	994%	11.1
TV18BRDCST	44	CE	195,000	650%	0.2
INFY	720	CE	447,600	397%	16.4
VGUARD	230	CE	246,000	356%	5.1
WIPRO	295	CE	688,000	330%	4.2
PCJEWELLER	120	CE	2,567,500	303%	11.3
TATAMOTORS	250	CE	1,414,000	299%	1.5
INFIBEAM	62	CE	132,000	267%	1.2
INFY	740	CE	1,498,800	261%	7.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PCJEWELLER	115	PE	1,521,000	23300%	3.5
TATAMOTORS	225	PE	1,624,000	3430%	3.6
PCJEWELLER	60	PE	1,534,000	2260%	0.1
TCS	2,080	PE	254,500	1569%	16.9
TCS	2,060	PE	241,750	1124%	10.9
PCJEWELLER	110	PE	1,430,000	1122%	2.5
TATAMTRDVR	105	PE	159,600	740%	1.1
PCJEWELLER	105	PE	487,500	733%	1.7
INFIBEAM	50	PE	496,000	727%	3.0
PCJEWELLER	50	PE	513,500	690%	0.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,100	CE	32,620	41.1
TCS	2,150	CE	14,676	19.2
TATAMOTORS	230	CE	11,924	7.3
TCS	2,200	CE	11,360	8.8
TCS	2,120	CE	9,721	31.0
TATAMOTORS	240	CE	8,908	3.3
INFY	740	CE	8,815	7.3
INFY	750	CE	7,841	4.8
TCS	2,080	CE	7,562	52.7
INFY	800	CE	6,497	1.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	2,000	PE	9,619	4.9
TCS	2,050	PE	8,288	9.5
TATAMOTORS	220	PE	6,669	2.4
INFY	720	PE	5,928	7.4
TCS	2,100	PE	5,735	24.5
INFY	700	PE	5,522	2.5
TATAMOTORS	210	PE	4,996	1.1
TCS	2,060	PE	4,646	10.9
TCS	2,020	PE	4,573	6.0
TATAMOTORS	225	PE	4,322	3.6

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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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