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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	11,698	18,857,175	5,462,450	25.55	1.17	<b>11500</b>
PREVIOUS	11,838	18,467,400	5,403,800	15.05	1.24	
% CHANGE	-1.19%	2.11%	1.09%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and stooped lower breaking 11700.
- Nifty lost 151 points to close at 11672.
- OI concentration is seen at 12000CE and 11500PE.
- Addition witnessed in 11800CE and in 11600PE.
- PCR OI stands at 1.17 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 11500.

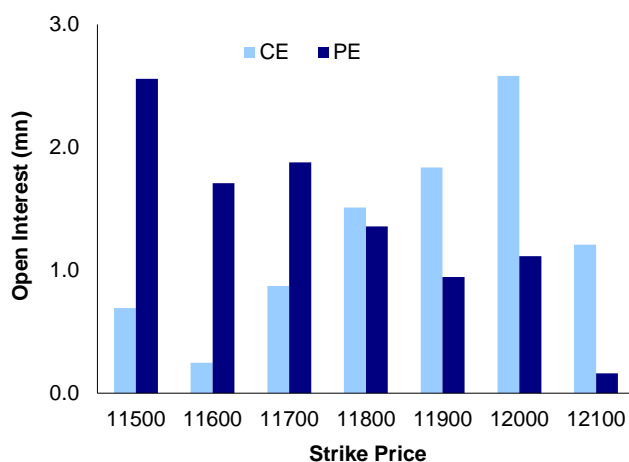
### NIFTY LEVELS

11594      11691      11803      11952      12084      12227

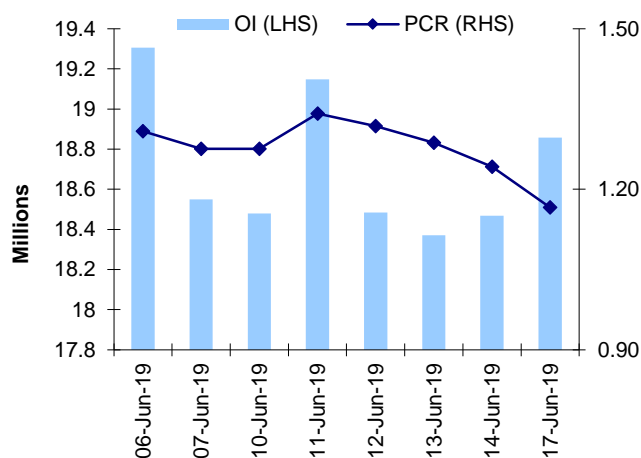
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is seen at 334,720Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRTRANSFIN	70.1%	6,712,800	-6.2%
APOLLOTYRE	16.3%	12,156,000	8.2%
PVR	8.5%	672,400	-4.8%
JETAIRWAYS	8.4%	4,688,200	-16.2%
JUBLFOOD	7.7%	2,472,500	-2.1%
STAR	6.9%	2,311,100	-3.6%
CHOLAFIN	6.8%	3,055,000	-0.4%
BATAINDIA	6.0%	2,006,950	-0.1%
DHFL	5.0%	19,419,000	-5.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ORIENTBANK	-9.0%	8,001,000	-0.7%
EXIDEIND	-8.9%	8,624,000	-2.4%
TATACOMM	-8.1%	1,581,000	1.3%
BEL	-7.7%	22,278,000	-1.6%
PCJEWELLER	-7.5%	11,277,500	-17.1%
REPCOHOME	-7.1%	400,400	-3.2%
UJJIVAN	-7.1%	3,790,400	-0.8%
RELINFRA	-6.7%	12,630,800	-4.7%
JUSTDIAL	-6.4%	2,430,400	-1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SRTRANSFIN	32,119,273	323,945	1,018
YESBANK	84,436,078	97,974	116
RELIANCE	6,815,554	88,050	1,282
AXISBANK	10,151,212	79,549	778
HDFCBANK	3,202,505	77,735	2,422
APOLLOTYRE	36,924,875	73,352	200
TATASTEEL	11,938,286	57,469	473
SBIN	13,779,496	46,882	338
HDFC	2,058,409	44,733	2,173

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	330	CE	0.9	307	2,141,601
BHEL	75	CE	0.3	68	5,175,000
GAIL	320	CE	1.9	307	1,842,897
TATAMOTORS	200	CE	0.2	159	5,840,000
HEROMOTOCO	2,800	CE	7.8	2,654	225,800
TATASTEEL	500	CE	2.6	474	2,427,568
SBIN	360	CE	0.9	339	5,925,000
BANKBARODA	130	CE	0.6	117	5,616,000
GAIL	350	CE	0.4	307	1,544,193
BAJAJ-AUTO	3,100	CE	4.1	2,847	172,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	2.5	2,255	789,750
YESBANK	100	PE	1.7	117	5,654,250
ITC	275	PE	2.5	276	3,669,600
YESBANK	120	PE	8.9	117	4,765,250
INFY	680	PE	0.9	741	2,044,800
GAIL	300	PE	3.1	307	730,758
SBIN	330	PE	2.5	339	2,562,000
SBIN	340	PE	6.3	339	2,430,000
YESBANK	110	PE	4.3	117	3,802,750
GAIL	290	PE	1.1	307	653,415

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JETAIRWAYS	50	CE	277,200	12500%	6.3
JISLJALEQS	35	CE	1,206,000	6600%	1.5
AMBUJACEM	210	CE	160,000	6300%	2.3
AMBUJACEM	215	CE	202,500	2600%	1.2
SRTRANSFIN	1,060	CE	120,000	1233%	11.8
JETAIRWAYS	60	CE	477,400	1106%	3.8
JSWSTEEL	265	CE	250,500	1093%	4.0
AXISBANK	790	CE	278,400	1060%	9.2
SRTRANSFIN	1,040	CE	136,200	683%	17.9
ASHOKLEY	85	CE	1,740,000	663%	1.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	140	PE	1,058,200	6683%	0.6
SRTRANSFIN	980	PE	147,600	624%	12.4
JETAIRWAYS	40	PE	932,800	533%	6.8
IFCI	7	PE	175,000	400%	0.1
RBLBANK	600	PE	267,600	313%	6.2
SRTRANSFIN	1,000	PE	114,000	217%	20.3
JETAIRWAYS	50	PE	378,400	207%	12.3
JISLJALEQS	27	PE	243,000	200%	0.2
IFCI	4	PE	595,000	183%	1.0
TV18BRDCST	27	PE	208,000	167%	1.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
YESBANK	120	CE	7,959	5.5
RELIANCE	1,340	CE	6,823	4.8
RELIANCE	1,320	CE	6,771	8.3
YESBANK	140	CE	6,599	1.4
TATASTEEL	500	CE	6,204	2.6
YESBANK	130	CE	5,631	2.7
RELIANCE	1,300	CE	5,583	14.4
IBULHSGFIN	700	CE	4,722	12.8
RELIANCE	1,360	CE	4,337	3.0
YESBANK	150	CE	4,234	0.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,280	PE	9,490	17.4
RELIANCE	1,300	PE	7,658	27.9
RELIANCE	1,260	PE	6,655	9.9
YESBANK	100	PE	5,546	1.7
YESBANK	110	PE	5,030	4.3
TATASTEEL	480	PE	4,368	13.5
SBIN	340	PE	3,753	6.3
TATASTEEL	470	PE	3,667	8.5
RELIANCE	1,240	PE	3,520	5.4
MARUTI	6,500	PE	3,411	68.2

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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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