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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	10,347	20,193,750	13,369,850	31.15	0.84	<b>10200</b>
PREVIOUS	10,631	18,616,875	13,313,150	32.25	1.00	
% CHANGE	-2.67%	8.47%	0.43%	-	-	

## OUTLOOK

### Nifty

- Nifty continued to stoop lower for the third consecutive trading session.
- Nifty lost 282 points to close at 10316.
- OI concentration is seen at 11000CE and 10500PE.
- Activity witnessed in 10500 strike.
- PCR OI stands at 0.84 compared to 1.00 in the previous trading session.
- Nifty to trade with a support of 10200.

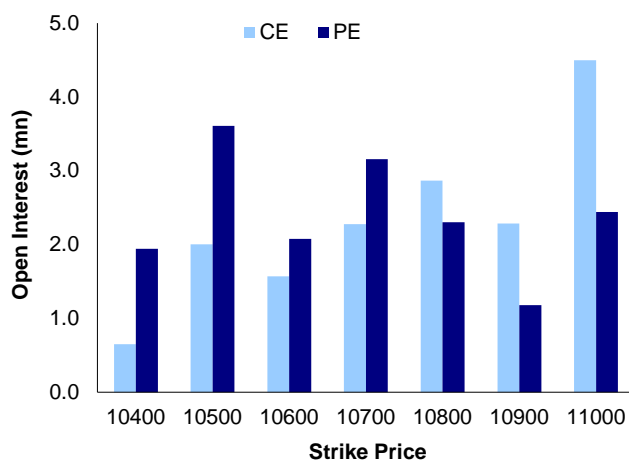
### NIFTY LEVELS

10137      10278      10389      10481      10566      10756

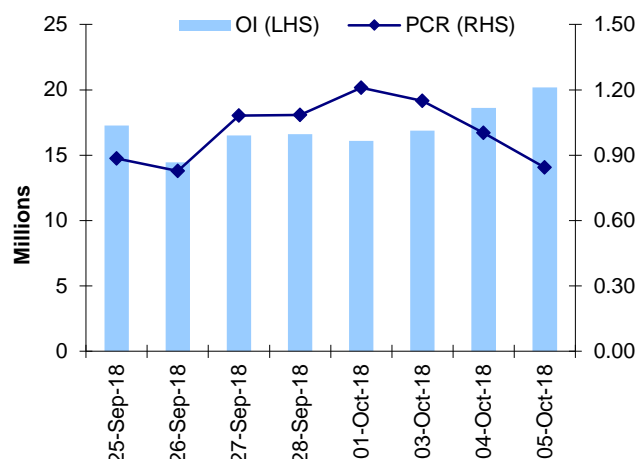
### Stocks

- **Sector:-** Oil&Gas stocks traded negative.
- Market wide open interest is seen at 338,163Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BPCL	19.3%	11,943,000	-19.9%
HINDPETRO	15.8%	29,424,150	-24.0%
GAIL	11.1%	19,701,129	-9.8%
HEXAWARE	8.2%	4,615,500	0.0%
RELIANCE	7.1%	48,886,000	-6.5%
TORNTPOWER	7.1%	1,944,000	0.2%
ADANIPTS	6.4%	11,010,000	-4.8%
BALKRISIND	6.4%	2,068,800	-4.2%
IBULHSGFIN	6.3%	15,488,500	-4.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	-18.6%	886,500	-8.1%
DHFL	-16.1%	10,948,500	-7.5%
MRPL	-11.2%	5,179,500	-9.2%
NBCC	-10.5%	19,500,000	-5.7%
JETAIRWAYS	-10.2%	6,601,200	-7.5%
OIL	-9.4%	2,787,180	-10.6%
ICICIBANK	-8.1%	95,265,500	-2.9%
KOTAKBANK	-8.1%	11,532,800	-2.1%
MGL	-7.7%	1,978,200	-1.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	21,943,190	236,819	1,049
HINDPETRO	86,901,748	147,910	165
BPCL	55,720,377	147,883	265
ICICIBANK	36,131,946	113,326	307
MARUTI	1,481,376	104,181	6,904
SBIN	36,628,643	96,903	258
IOC	80,885,401	95,363	118
YESBANK	40,546,788	85,836	206
HDFCBANK	3,932,295	77,427	1,965

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	CE	25.7	6,911	260,100
LT	1,400	CE	3.6	1,220	921,000
LT	1,300	CE	12.3	1,220	919,500
TCS	2,300	CE	20.1	2,113	660,500
ACC	1,680	CE	7.2	1,479	95,600
HINDALCO	240	CE	11.7	241	2,460,500
HDFCBANK	2,040	CE	21.2	1,966	819,000
YESBANK	300	CE	1.8	207	5,416,250
TCS	2,200	CE	40.4	2,113	458,000
YESBANK	250	CE	5.7	207	4,861,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	12.1	2,113	484,500
HINDALCO	220	PE	4.3	241	1,344,000
HEROMOTOCO	2,500	PE	29.8	2,744	50,000
HINDALCO	230	PE	6.9	241	1,183,000
HINDALCO	240	PE	10.4	241	1,144,500
HEROMOTOCO	2,700	PE	85.7	2,744	41,600
AXISBANK	550	PE	17.9	571	1,051,200
LT	1,220	PE	37.8	1,220	321,750
TCS	2,100	PE	66.1	2,113	230,500
BPCL	240	PE	11.0	265	322,200

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	155	CE	281,250	7400%	5.0
BPCL	320	CE	176,400	4800%	6.0
ONGC	165	CE	427,500	2750%	2.4
RELIANCE	1,080	CE	293,000	2564%	31.9
IRB	130	CE	105,000	2000%	6.2
ONGC	160	CE	971,250	1750%	3.4
RELIANCE	1,060	CE	194,000	1664%	41.0
BPCL	340	CE	250,200	1638%	3.6
JINDALSTEL	170	CE	144,000	1500%	15.2
ASHOKLEY	110	CE	508,000	1170%	5.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	170	PE	704,025	22250%	18.1
HINDPETRO	175	PE	108,675	6800%	21.3
BPCL	240	PE	322,200	5867%	11.0
IOC	115	PE	474,000	2157%	7.6
RELIANCE	800	PE	143,000	1489%	2.2
IDBI	55	PE	6,790,000	480%	0.8
GAIL	320	PE	117,348	450%	9.7
ONGC	150	PE	348,750	447%	8.8
BPCL	270	PE	142,200	427%	24.1
IDBI	57	PE	5,300,000	373%	1.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	6,428	6.6
RELIANCE	1,140	CE	4,796	14.7
RELIANCE	1,160	CE	4,784	11.0
ICICIBANK	320	CE	4,347	7.4
RELIANCE	1,100	CE	3,834	25.0
RELIANCE	1,300	CE	3,698	2.5
HINDPETRO	200	CE	3,694	5.0
IDBI	60	CE	3,606	0.8
RELIANCE	1,180	CE	3,585	8.4
TATASTEEL	600	CE	3,525	11.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	5,777	22.3
RELIANCE	1,100	PE	4,066	69.4
RELIANCE	1,040	PE	3,997	36.7
RELIANCE	1,060	PE	3,880	45.5
ICICIBANK	300	PE	3,436	9.8
TATASTEEL	560	PE	3,365	20.4
RELIANCE	1,080	PE	3,178	55.8
ICICIBANK	310	PE	2,753	13.3
YESBANK	200	PE	2,650	14.0
HINDPETRO	170	PE	2,633	18.1

## 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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