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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	10,927	24,560,475	5,338,100	21.15	1.32	<b>10500</b>
PREVIOUS	10,926	24,702,750	5,962,650	20.85	1.29	
% CHANGE	0.01%	-0.58%	-10.47%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and traded in a small range through the trading session.
- Nifty added 1 points to close at 10906.
- OI concentration is seen at 11000CE and 10700PE.
- Reduction witnessed in 10500PE and in 11100CE.
- PCR OI stands at 1.32 compared to 1.29 in the previous trading session
- Nifty to trade with a support of 10500.

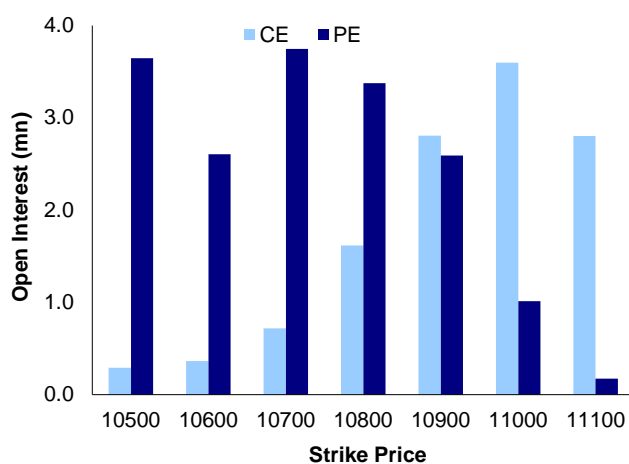
### NIFTY LEVELS

10508      10669      10721      10863      10937      11029

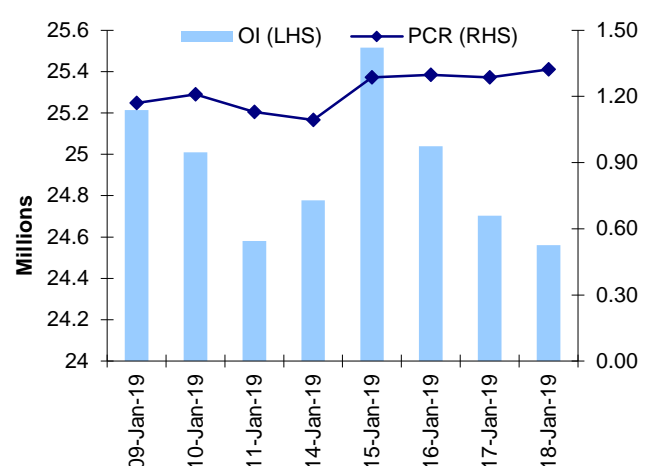
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 345,696Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNPHARMA	19.5%	56,243,000	-8.4%
SUNTV	10.9%	8,201,000	-7.0%
APOLLOHOSP	9.8%	811,000	1.0%
ULTRACEMCO	8.4%	2,000,600	-0.7%
GAIL	8.1%	13,166,979	-3.1%
INDIANB	7.3%	4,270,000	-5.5%
SYNDIBANK	7.1%	22,935,000	-4.4%
SREINFRA	6.3%	15,456,000	0.1%
RELCAPITAL	6.0%	13,788,000	-3.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-15.1%	38,662,500	1.1%
DCBBANK	-13.0%	4,959,000	-0.4%
SBIN	-11.9%	68,526,000	-0.8%
KTKBANK	-10.7%	13,766,300	1.0%
KPIT	-10.6%	4,243,500	1.2%
RELIANCE	-10.2%	39,530,000	4.4%
IGL	-10.2%	3,341,250	1.2%
RELINFRA	-10.0%	9,725,300	0.6%
ITC	-9.0%	68,311,200	-0.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	82,906,214	318,989	391
RELIANCE	25,684,142	298,700	1,184
YESBANK	41,858,021	83,387	199
HINDUNILVR	3,234,056	56,491	1,744
AXISBANK	7,037,386	46,990	665
BHARTIARTL	14,744,448	46,399	311
ICICIBANK	12,212,121	45,564	372
HDFC	1,942,136	38,877	2,007
SUNTV	6,658,747	35,367	525

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	30.8	20,187	55,925
EICHERMOT	22,000	CE	52.8	20,187	53,350
ZEEL	480	CE	1.9	441	2,421,900
ZEEL	500	CE	1.0	441	2,063,100
ACC	1,500	CE	10.6	1,446	182,800
ZEEL	470	CE	2.8	441	1,885,000
SBIN	310	CE	1.9	296	7,518,000
HEROMOTOCO	3,200	CE	5.0	2,905	179,800
ZEEL	460	CE	4.4	441	1,680,900
TCS	2,000	CE	5.9	1,902	1,239,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.1	1,902	1,094,500
TCS	1,800	PE	5.8	1,902	1,052,250
HINDALCO	210	PE	5.1	209	2,831,500
ICICIBANK	350	PE	1.7	374	6,088,500
TATAMOTORS	170	PE	0.9	184	2,988,000
INFY	700	PE	2.5	730	1,515,600
RELIANCE	1,100	PE	3.3	1,186	1,881,000
YESBANK	180	PE	5.0	199	5,951,750
BHEL	65	PE	0.2	71	1,807,500
RELIANCE	1,140	PE	7.2	1,186	1,802,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNTV	540	CE	359,000	35800%	11.5
SUNPHARMA	390	CE	886,600	16020%	17.7
SUNPHARMA	380	CE	466,400	10500%	23.4
SUNPHARMA	400	CE	2,477,200	7165%	12.8
SUNPHARMA	410	CE	962,500	1334%	8.8
SUNTV	560	CE	625,000	1289%	5.8
SUNPHARMA	420	CE	1,988,800	1082%	6.0
WIPRO	365	CE	660,000	1000%	2.1
BHARTIARTL	310	CE	311,100	696%	10.1
TV18BRDCST	36	CE	728,000	460%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	300	PE	347,600	31500%	1.0
SUNPHARMA	340	PE	634,700	28750%	3.1
SUNPHARMA	320	PE	237,600	10700%	1.8
SUNPHARMA	330	PE	310,200	5540%	2.2
WIPRO	345	PE	194,400	1925%	8.7
SUNTV	500	PE	250,000	1686%	8.1
TV18BRDCST	33	PE	208,000	1500%	0.6
SUNPHARMA	350	PE	744,700	1340%	4.4
SUNPHARMA	370	PE	481,800	968%	8.3
SUNPHARMA	360	PE	674,300	717%	6.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	CE	49,311	16.1
RELIANCE	1,180	CE	35,560	25.1
RELIANCE	1,160	CE	35,322	36.7
RELIANCE	1,140	CE	19,400	52.1
RELIANCE	1,220	CE	18,051	9.6
SUNPHARMA	400	CE	13,486	12.8
RELIANCE	1,240	CE	10,232	5.5
SUNPHARMA	420	CE	8,322	6.0
SUNPHARMA	450	CE	6,538	2.1
SUNPHARMA	440	CE	6,001	2.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,140	PE	25,273	7.2
RELIANCE	1,120	PE	21,036	4.5
RELIANCE	1,100	PE	19,665	3.3
RELIANCE	1,160	PE	15,646	11.5
RELIANCE	1,080	PE	9,108	2.5
SUNPHARMA	380	PE	7,367	11.2
RELIANCE	1,060	PE	5,992	2.1
SUNPHARMA	360	PE	5,966	6.1
RELIANCE	1,180	PE	5,626	19.0
SUNPHARMA	350	PE	5,119	4.4

## 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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