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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	10,229	9,104,925	12,574,450	4.55	0.74	<b>10000</b>
PREVIOUS	10,148	13,082,325	11,788,350	1.9	0.72	
% CHANGE	0.79%	-30.40%	6.67%	-	-	

## OUTLOOK

### Nifty

- Nifty had a volatile session gaining in the last hour.
- Nifty added 77 points to close at 10224.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10000PE and Reduction in 10500CE.
- PCR OI stands at 0.74 compared to 0.72 in the previous trading session.
- Nifty to trade with a support of 10000.

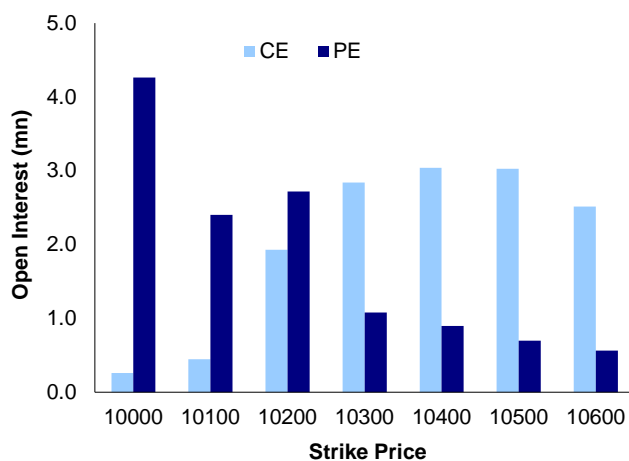
### NIFTY LEVELS

9991      10137      10278      10389      10481      10566

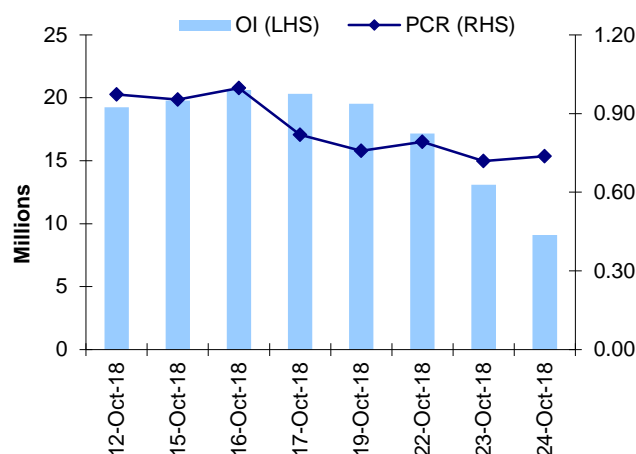
### Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 389,308Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ENGINEERSIN	6.07%	5,806,500	3.47%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CGPOWER	-68.80%	8,112,000	-2.17%
EQUITAS	-65.30%	2,204,000	2.97%
TATACOMM	-62.27%	788,800	0.70%
PVR	-62.11%	154,000	0.28%
MCX	-62.05%	1,467,900	10.41%
RAYMOND	-61.87%	1,040,800	4.07%
MGL	-57.97%	479,400	0.85%
KPIT	-56.01%	2,025,000	0.12%
VGUARD	-55.35%	513,000	3.05%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	13,655,337	143,425	1,046
ICICIBANK	33,104,174	107,279	322
HDFCBANK	4,518,084	89,927	1,992
YESBANK	38,009,322	79,244	204
SBIN	25,636,533	65,988	256
HDFC	3,598,576	62,061	1,741
AXISBANK	9,759,225	55,236	564
KOTAKBANK	4,309,834	50,535	1,177
TCS	2,735,913	50,394	1,849

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,100	CE	0.3	1,856	766,500
TCS	2,200	CE	0.1	1,856	689,000
HINDALCO	240	CE	0.2	230	2,474,500
RELIANCE	1,100	CE	0.6	1,047	3,230,000
TCS	2,000	CE	0.5	1,856	545,000
BHEL	80	CE	0.4	76	2,872,500
TATAMOTORS	200	CE	0.1	171	3,675,000
BAJAJ-AUTO	3,000	CE	0.2	2,471	181,500
ICICIBANK	330	CE	1.0	324	4,724,500
INFY	750	CE	0.2	644	1,496,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	190	PE	0.6	197	1,065,000
TCS	1,900	PE	52.6	1,856	479,000
ASIANPAINT	1,160	PE	2.6	1,188	228,000
INDUSINDBK	1,500	PE	8.2	1,522	303,300
BHEL	70	PE	0.2	76	1,920,000
AXISBANK	530	PE	0.6	564	984,000
TCS	1,800	PE	1.8	1,856	327,000
ADANIPTS	310	PE	2.1	314	462,500
ASIANPAINT	1,100	PE	1.0	1,188	175,200
ADANIPTS	300	PE	0.9	314	422,500

## SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	305	CE	124,800	2500%	8.5
SUNPHARMA	570	CE	195,800	2443%	5.2
WIPRO	300	CE	180,000	1775%	12.2
INFY	650	CE	514,800	666%	3.0
YESBANK	205	CE	259,000	448%	5.9
WIPRO	315	CE	182,400	375%	3.8
NTPC	177	CE	224,000	273%	0.1
HINDPETRO	235	CE	431,550	265%	2.1
WIPRO	310	CE	364,800	253%	6.1
ONGC	157	CE	288,750	250%	1.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	225	PE	255,150	3950%	1.1
GSFC	87	PE	139,500	675%	1.0
BAJFINANCE	2,150	PE	234,000	655%	5.4
RBLBANK	480	PE	144,000	532%	2.1
BAJFINANCE	2,200	PE	439,000	527%	9.6
IOC	135	PE	450,000	525%	0.7
BAJFINANCE	2,250	PE	161,500	509%	18.1
M&MFIN	390	PE	146,250	457%	5.6
RELINFRA	340	PE	315,900	334%	3.1
WIPRO	310	PE	264,000	323%	6.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,060	CE	20,325	3.9
RELIANCE	1,080	CE	17,795	1.1
BAJFINANCE	2,300	CE	14,557	34.0
RELIANCE	1,100	CE	11,736	0.6
BAJFINANCE	2,250	CE	8,626	62.3
SBIN	260	CE	8,531	1.1
BAJFINANCE	2,200	CE	8,453	106.7
SBIN	265	CE	8,229	0.4
ICICIBANK	330	CE	6,322	1.0
SBIN	270	CE	5,972	0.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,040	PE	15,276	6.2
RELIANCE	1,020	PE	10,123	2.0
RELIANCE	1,060	PE	7,318	16.3
BAJFINANCE	2,100	PE	7,004	3.8
BAJFINANCE	2,200	PE	6,959	9.6
RELIANCE	1,000	PE	6,489	0.8
ICICIBANK	320	PE	4,926	1.9
TATAMOTORS	170	PE	4,795	1.7
YESBANK	200	PE	4,707	4.5
IBULHSGFIN	700	PE	4,027	5.4

## 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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