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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	11,020	25,203,825	5,401,500	2	1.62	10318
PREVIOUS	11,016	25,162,950	6,381,450	-6.75	1.55	
% CHANGE	0.03%	0.16%	-15.36%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range throughout the day.
- Nifty lost 4 point to close at 11018.
- OI concentration is seen at 11000CE and 10600PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.62 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 10320.

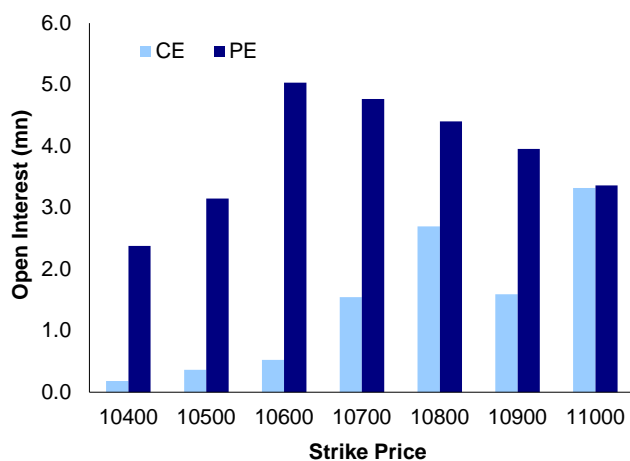
NIFTY LEVELS

10603	10723	10873	10939	11044	11136
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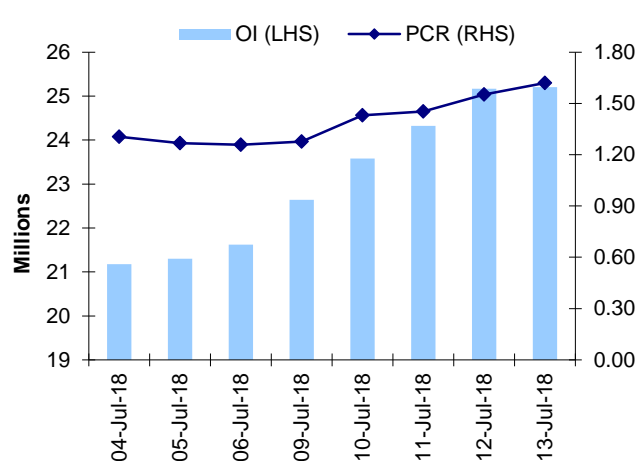
Stocks

- **Sector:-** Oil & Gas stocks traded positive.
- Market wide open interest is seen at 374,289Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	54.2%	1,299,200	-13.2%
ADANIEN	19.8%	19,976,000	5.9%
NIITTECH	13.7%	1,509,000	0.0%
UPL	11.9%	16,700,400	-3.3%
ZEEL	10.1%	10,966,800	-4.7%
TATAGLOBAL	8.6%	14,017,500	-2.4%
INFY	8.4%	28,167,000	1.8%
NCC	8.3%	46,600,000	-8.7%
ADANIPTS	8.0%	9,865,000	0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KTKBANK	-11.5%	17,568,000	-7.7%
SRTRANSFIN	-7.0%	5,689,200	3.3%
TORNTPOWER	-6.9%	1,731,000	-0.3%
JETAIRWAYS	-6.7%	6,574,800	-3.7%
INDIANB	-6.3%	2,414,000	-3.7%
DISHTV	-6.1%	50,208,000	0.5%
HCLTECH	-6.0%	9,506,000	-2.3%
HEXAWARE	-6.0%	4,957,500	1.0%
VEDL	-5.9%	52,925,250	-0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	17,967,282	197,401	1,100
TCS	4,148,185	82,392	1,981
YESBANK	15,448,753	57,837	376
HCLTECH	5,762,028	56,793	983
ICICIBANK	19,159,840	51,395	268
JINDALSTEL	24,442,380	50,671	206
ITC	18,590,126	50,497	270
HDFC	2,465,425	48,571	1,973
MARUTI	511,150	48,210	9,431

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	CE	27.8	1,986	1,425,500
TATAMOTORS	300	CE	0.8	265	8,073,000
INDUSINDBK	2,000	CE	8.6	1,924	584,100
ADANIPTS	380	CE	5.2	369	835,000
HCLTECH	1,000	CE	15.6	985	778,400
TATAMOTORS	280	CE	2.5	265	6,825,000
SBIN	270	CE	1.9	258	5,874,000
TCS	2,100	CE	6.7	1,986	966,000
ACC	1,400	CE	12.9	1,339	145,600
LUPIN	940	CE	6.0	868	802,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	7.9	1,986	1,252,000
RELIANCE	1,000	PE	4.7	1,095	3,465,000
TCS	1,800	PE	2.4	1,986	955,500
TCS	1,850	PE	3.8	1,986	687,500
TCS	1,950	PE	18.8	1,986	669,500
MARUTI	9,000	PE	30.3	9,453	106,725
TCS	1,925	PE	12.1	1,986	558,500
HINDALCO	220	PE	6.8	219	1,610,000
RELIANCE	1,040	PE	9.2	1,095	1,827,000
RELIANCE	940	PE	1.7	1,095	1,716,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	560	CE	165,600	13700%	24.1
WIPRO	310	CE	156,000	6400%	2.5
PVR	1,350	CE	127,600	5217%	18.4
ZEEL	520	CE	174,200	1575%	11.9
UPL	580	CE	429,600	1055%	14.9
PVR	1,400	CE	175,200	1023%	11.2
ITC	310	CE	237,600	1000%	0.3
MARICO	370	CE	202,800	767%	3.5
ZEEL	530	CE	143,000	588%	8.9
NCC	95	CE	2,296,000	474%	1.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PVR	1,200	PE	105,600	26300%	58.0
ZEEL	480	PE	169,000	12900%	4.5
WIPRO	290	PE	225,600	1243%	14.5
JINDALSTEL	160	PE	130,500	729%	0.8
ADANIPT	130	PE	572,000	694%	4.6
WIPRO	285	PE	192,000	567%	11.3
WIPRO	280	PE	300,000	331%	8.5
UPL	500	PE	139,200	300%	3.2
JINDALSTEL	170	PE	227,250	288%	1.2
INFY	1,320	PE	443,400	281%	36.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	13,124	25.0
TCS	2,000	CE	12,461	27.8
INFY	1,340	CE	9,864	31.8
INFY	1,400	CE	8,525	13.5
RELIANCE	1,120	CE	8,150	17.3
INFY	1,360	CE	7,411	24.2
INFY	1,320	CE	7,275	40.2
RELIANCE	1,140	CE	7,196	11.7
TCS	2,025	CE	5,690	19.4
TCS	2,050	CE	5,555	13.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,300	PE	7,706	28.1
RELIANCE	1,060	PE	5,728	13.6
RELIANCE	1,080	PE	5,593	20.6
INFY	1,280	PE	5,288	20.7
TCS	1,975	PE	4,629	28.5
RELIANCE	1,040	PE	4,525	9.2
TCS	1,950	PE	4,500	18.8
RELIANCE	1,000	PE	4,154	4.7
TCS	1,900	PE	3,744	7.9
INFY	1,260	PE	3,400	15.2

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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