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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	11,463	28,432,875	4,045,100	28.45	1.48	10318
PREVIOUS	11,381	28,053,525	5,173,250	26.15	1.42	
% CHANGE	0.72%	1.35%	-21.81%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 79 points to close at 11435.
- OI concentration is seen at 11500CE and 11000PE.
- Addition witnessed in 11400PE and Reduction in 11500CE.
- PCR OI stands at 1.48 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 11120.

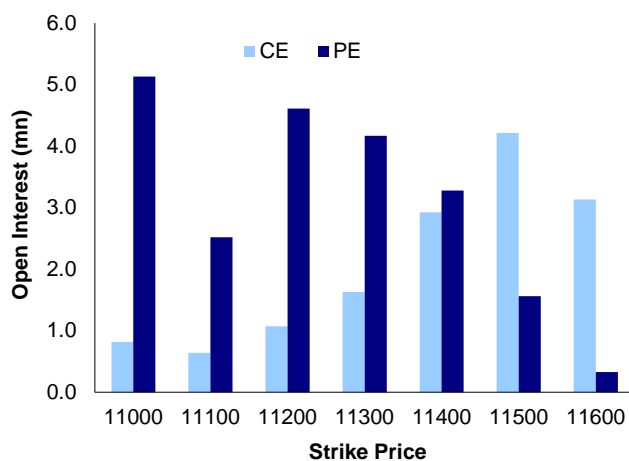
NIFTY LEVELS

11130	11218	11308	11406	11504	11603
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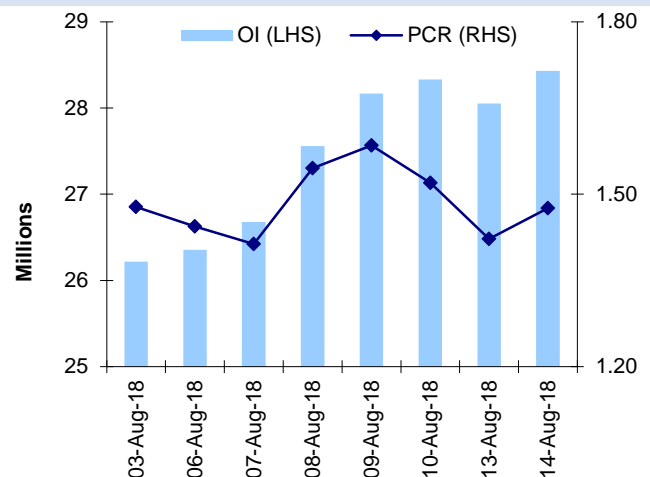
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 410,981Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALBK	30.99%	17,809,000	-6.55%
BALKRISIND	21.16%	1,319,200	8.72%
CADILAHC	18.92%	14,321,600	-4.05%
VGUARD	10.83%	2,733,000	1.95%
SRTRANSFIN	10.82%	4,209,000	-2.14%
GRASIM	10.78%	6,890,250	-0.03%
SUNPHARMA	9.57%	43,589,700	6.72%
REPCOHOME	9.23%	564,300	2.01%
ICICIPRULI	8.11%	3,638,700	-1.95%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHENNPETRO	-19.93%	1,657,500	-9.45%
BERGEPAIN	-14.24%	1,709,400	1.04%
SUNTV	-11.35%	8,077,000	2.13%
PCJEWELLER	-7.55%	9,261,000	-3.72%
JUSTDIAL	-6.80%	2,780,400	-1.16%
RCOM	-6.37%	124,600,000	0.49%
DIVISLAB	-6.26%	2,541,600	3.07%
MUTHOOTFIN	-5.85%	2,100,000	-0.16%
ADANIPOINTS	-5.83%	10,695,000	-1.06%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SUNPHARMA	25,001,972	147,935	602
TATASTEEL	24,030,560	138,203	579
SBIN	25,294,933	74,835	295
TCS	3,311,765	66,578	2,004
RELIANCE	5,299,536	63,768	1,211
AXISBANK	10,225,641	63,121	618
ICICIBANK	15,314,006	50,459	332
YESBANK	12,351,125	46,684	383
ITC	12,315,926	38,001	308

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.4	73	5,722,500
BAJAJ-AUTO	2,800	CE	16.1	2,655	513,250
MARUTI	10,000	CE	16.4	9,144	351,450
MARUTI	9,500	CE	55.9	9,144	325,875
SBIN	320	CE	1.9	296	8,949,000
BHEL	75	CE	1.3	73	3,697,500
BHEL	90	CE	0.2	73	3,615,000
BPCL	400	CE	5.2	378	743,400
HCLTECH	1,000	CE	15.5	1,000	822,500
ADANI PORTS	400	CE	3.0	375	912,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	290	PE	6.1	296	7,653,000
RELIANCE	1,100	PE	2.3	1,214	3,230,000
BHEL	75	PE	3.7	73	2,370,000
BHEL	70	PE	1.3	73	2,115,000
ACC	1,400	PE	4.2	1,564	94,800
BHEL	72	PE	2.3	73	1,792,500
ICICIBANK	300	PE	1.5	332	5,962,000
LUPIN	760	PE	2.0	833	635,600
HEROMOTOCO	3,200	PE	36.8	3,275	75,400
AXISBANK	580	PE	5.7	621	2,238,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ALBK	40	CE	627,000	1325%	1.6
CADILAHC	350	CE	332,800	643%	9.0
ALBK	42	CE	1,078,000	600%	0.8
GRASIM	1,020	CE	224,250	346%	15.4
HINDPETRO	270	CE	177,975	277%	10.5
SUNPHARMA	660	CE	566,500	250%	4.4
INFIBEAM	210	CE	160,000	233%	5.6
GRASIM	1,000	CE	257,250	233%	22.6
TV18BRDCST	60	CE	935,000	206%	0.3
SUNPHARMA	640	CE	1,207,800	175%	7.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MRPL	62	PE	108,000	1100%	2.4
SREINFRA	40	PE	448,000	967%	0.7
ALBK	35	PE	561,000	629%	0.5
BATAINDIA	980	PE	124,300	465%	12.8
ALBK	37	PE	374,000	386%	0.9
HCLTECH	1,000	PE	110,600	236%	14.8
ITC	310	PE	364,800	210%	7.0
HINDPETRO	260	PE	751,275	189%	5.9
KSCL	620	PE	120,000	186%	18.2
IDBI	57	PE	1,720,000	161%	1.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	600	CE	16,609	9.7
SUNPHARMA	600	CE	15,546	20.9
TATASTEEL	580	CE	12,187	17.8
SUNPHARMA	620	CE	10,112	12.7
TATASTEEL	620	CE	7,840	5.0
RELIANCE	1,220	CE	7,665	21.3
SUNPHARMA	580	CE	7,118	32.7
TCS	2,050	CE	6,465	18.2
SUNPHARMA	640	CE	6,172	7.5
RELIANCE	1,200	CE	5,834	31.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	560	PE	10,201	8.7
TATASTEEL	540	PE	6,235	4.4
SUNPHARMA	560	PE	5,849	4.7
TATASTEEL	580	PE	4,802	16.2
SUNPHARMA	540	PE	4,420	2.8
RELIANCE	1,180	PE	4,021	10.8
SUNPHARMA	580	PE	3,939	8.6
TCS	2,000	PE	3,618	27.4
RELIANCE	1,160	PE	3,481	6.5
RELIANCE	1,200	PE	3,334	17.5

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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