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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	10,517	19,787,700	8,794,300	5.45	0.97	10200
PREVIOUS	10,487	19,254,525	8,460,850	12.55	0.99	
% CHANGE	0.29%	2.77%	3.94%	-	-	

OUTLOOK

Nifty

- Nifty had a volatile trading session.
- Nifty added 40 points to close at 10512.
- OI concentration is seen at 11000CE and 10000PE.
- Addition witnessed in 10700CE and Reduction in 10000PE.
- PCR OI stands at 0.97 compared to 0.99 in the previous trading session.
- Nifty to trade with a support of 10200.

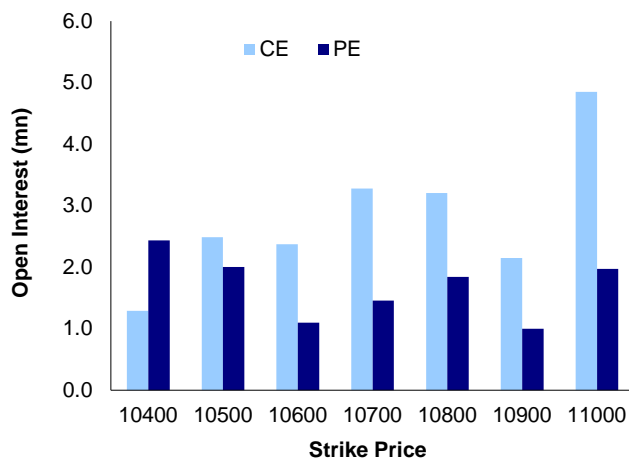
NIFTY LEVELS

10137 10278 10389 10481 10566 10756

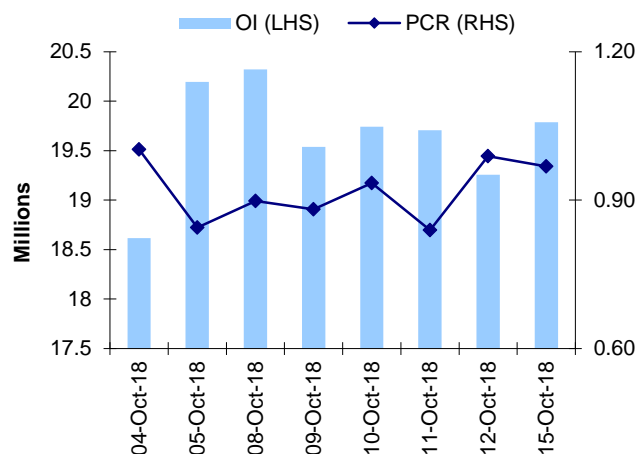
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 368,715Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFRATEL	8.2%	6,230,500	1.1%
AJANTPHARM	8.1%	578,500	0.5%
BAJAJFINSV	6.2%	722,500	-3.1%
VGUARD	5.5%	2,238,000	1.6%
KOTAKBANK	5.3%	10,359,200	0.3%
APOLLOHOSP	5.1%	1,025,000	0.1%
ACC	4.7%	1,051,200	1.3%
INDUSINDBK	4.5%	6,953,100	-1.6%
TV18BRDCST	4.3%	49,300,000	13.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIITTECH	-9.4%	1,591,500	4.8%
CESC	-6.2%	5,739,800	0.4%
ALBK	-6.2%	15,400,000	3.7%
TORNTPOWER	-5.8%	1,794,000	-0.4%
KSCL	-5.5%	1,047,000	-1.2%
BATAINDIA	-4.9%	1,675,300	0.9%
GODFRYPHLP	-4.6%	527,100	0.7%
BPCL	-4.4%	14,952,600	2.6%
ITC	-4.3%	70,670,400	2.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,871,776	100,861	1,140
ICICIBANK	23,756,416	74,423	313
HDFCBANK	3,146,492	62,765	2,008
YESBANK	24,694,397	60,783	246
HINDUNILVR	3,913,322	59,554	1,526
SBIN	21,965,859	57,750	263
HDFC	2,996,773	51,923	1,733
TCS	2,638,151	51,173	1,950
ITC	17,933,322	50,177	283

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,200	CE	4.6	1,952	1,829,000
TCS	2,100	CE	9.6	1,952	1,596,500
TCS	2,300	CE	2.7	1,952	1,236,500
TCS	2,000	CE	27.5	1,952	1,068,500
BAJAJ-AUTO	3,000	CE	8.0	2,625	233,750
INDUSINDBK	1,700	CE	15.5	1,629	664,500
ACC	1,680	CE	3.5	1,523	95,600
HINDALCO	240	CE	4.2	232	3,048,500
LT	1,300	CE	5.4	1,221	1,059,000
MARUTI	8,000	CE	18.9	7,187	233,175

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	24.8	1,952	867,500
TCS	1,800	PE	7.1	1,952	546,000
ACC	1,400	PE	10.3	1,523	51,200
ZEEL	400	PE	0.8	475	435,500
BHEL	70	PE	0.9	76	1,282,500
INDUSINDBK	1,600	PE	27.9	1,629	237,300
HEROMOTOCO	2,700	PE	31.2	2,883	46,000
HINDALCO	220	PE	3.6	232	1,036,000
RELIANCE	1,000	PE	3.4	1,141	1,460,000
BAJAJ-AUTO	2,400	PE	13.3	2,625	72,250

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TV18BRDCST	42	CE	144,500	16.0	1.1
TV18BRDCST	39	CE	229,500	12.5	2.2
HINDUNILVR	1,520	CE	107,400	5.4	32.6
SOUTHBANK	14	CE	2,021,601	5.1	0.6
TV18BRDCST	37	CE	552,500	4.0	3.8
TV18BRDCST	42	CE	620,500	3.9	0.9
SREINFRA	37	CE	560,000	3.7	0.5
HINDUNILVR	1,540	CE	222,000	3.6	24.4
IBULHSGFIN	1,040	CE	257,500	2.9	19.3
TV18BRDCST	45	CE	994,500	2.8	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TV18BRDCST	38	PE	110,500	1200%	1.1
ADANIANT	150	PE	204,000	920%	5.9
FEDERALBNK	75	PE	1,028,500	419%	3.6
TATAPOWER	66	PE	360,000	400%	0.9
BHARTIARTL	250	PE	346,800	316%	1.9
GMRINFRA	14	PE	180,000	300%	0.1
RPOWER	27	PE	208,000	300%	0.6
IBULHSGFIN	940	PE	115,000	271%	54.3
TV18BRDCST	35	PE	1,190,000	250%	0.4
INDUSINDBK	1,550	PE	113,100	240%	13.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,700	CE	9,370	15.5
RELIANCE	1,200	CE	6,978	13.1
ICICIBANK	320	CE	5,294	6.5
RELIANCE	1,140	CE	5,059	34.2
RELIANCE	1,160	CE	5,049	25.2
TCS	2,000	CE	4,819	27.5
TCS	2,100	CE	4,372	9.6
MARUTI	7,500	CE	4,295	81.9
TCS	1,950	CE	4,273	46.8
HINDUNILVR	1,600	CE	3,622	8.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,600	PE	4,479	27.9
RELIANCE	1,100	PE	3,905	17.1
RELIANCE	1,120	PE	3,436	23.8
TCS	1,900	PE	3,103	24.8
ICICIBANK	310	PE	2,971	8.0
INDUSINDBK	1,550	PE	2,754	13.5
TATASTEEL	560	PE	2,704	11.9
INDUSINDBK	1,500	PE	2,647	6.8
HINDUNILVR	1,500	PE	2,551	24.3
RELIANCE	1,080	PE	2,510	12.0

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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