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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	10,922	25,039,275	5,200,450	31.65	1.30	10500
PREVIOUS	10,928	25,516,725	7,347,200	42.4	1.29	
% CHANGE	-0.06%	-1.87%	-29.22%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but traded in a small range.
- Nifty added 3 points to close at 10890.
- OI concentration is seen at 11000CE and 10500PE.
- Reduction witnessed in 10700PE in 10900CE.
- PCR OI stands at 1.30 compared to 1.29 in the previous trading session
- Nifty to trade with a support of 10500.

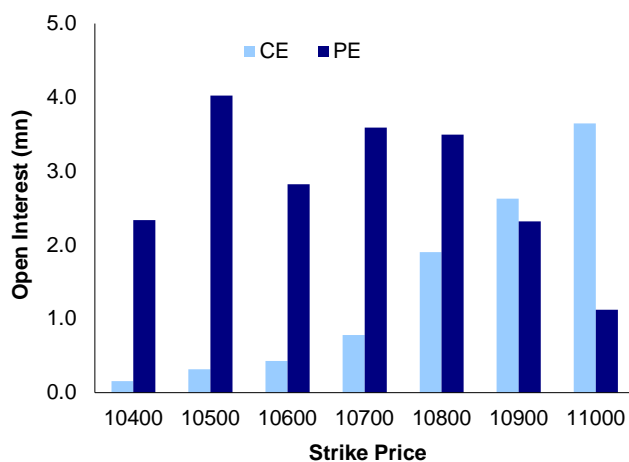
NIFTY LEVELS

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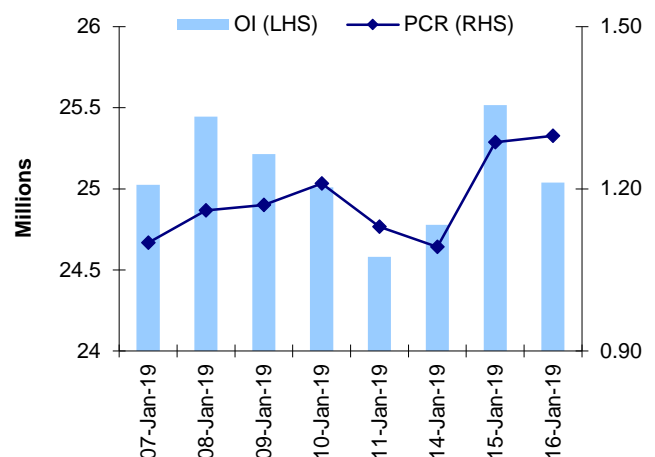
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 373,440Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DCBBANK	26.5%	6,682,500	-1.0%
TORNTPHARM	16.4%	733,000	2.9%
JUSTDIAL	15.8%	2,856,000	3.8%
MINDTREE	14.9%	3,894,000	-1.6%
AJANTPHARM	13.8%	713,000	-1.9%
RAMCOCEM	12.5%	588,800	0.6%
PAGEIND	12.3%	156,300	-1.7%
TATACOMM	11.6%	2,560,000	3.0%
CUMMINSIND	11.2%	1,588,300	-4.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
UBL	-15.5%	2,081,100	-0.2%
CESC	-15.0%	1,267,750	2.2%
ADANIEMT	-14.0%	31,040,000	-0.1%
MCX	-10.4%	2,719,500	-1.4%
BPCL	-8.9%	9,801,000	1.6%
IBULHSGFIN	-7.2%	6,206,500	2.6%
CHOLAFIN	-7.1%	995,500	0.1%
RELIANCE	-6.6%	44,298,500	0.6%
YESBANK	-6.0%	141,844,500	2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
YESBANK	58,015,710	119,554	208
ZEEL	19,555,435	90,499	452
RELIANCE	6,382,777	72,703	1,136
ICICIBANK	15,106,484	56,959	375
AXISBANK	6,598,151	43,941	664
TCS	2,359,280	43,927	1,870
HDFC	1,878,811	37,143	1,975
SBIN	12,111,480	36,880	303
HINDUNILVR	2,054,033	36,451	1,773

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	23,000	CE	45.3	20,784	66,325
EICHERMOT	22,000	CE	136.2	20,784	44,100
ZEEL	480	CE	4.2	454	2,187,900
TCS	2,000	CE	5.2	1,873	1,525,750
ZEEL	500	CE	1.9	454	1,961,700
EICHERMOT	24,000	CE	24.6	20,784	38,100
HEROMOTOCO	3,200	CE	4.3	2,891	172,200
INDUSINDBK	1,600	CE	7.4	1,531	828,300
TCS	1,900	CE	22.6	1,873	1,177,000
MARUTI	8,000	CE	15.1	7,345	217,425

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	3.0	1,873	1,115,250
TCS	1,800	PE	10.9	1,873	1,070,500
HINDALCO	210	PE	5.9	209	2,880,500
ICICIBANK	350	PE	1.6	377	6,809,000
INFY	700	PE	3.3	737	1,993,200
TATAMOTORS	170	PE	0.9	186	3,178,000
INFY	650	PE	0.9	737	1,459,200
MARUTI	7,000	PE	44.4	7,345	99,450
ICICIBANK	340	PE	0.9	377	3,918,750
TECHM	680	PE	6.0	704	456,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	380	CE	122,400	325%	0.6
SOUTHBANK	22	CE	132,564	300%	0.1
DCBBANK	195	CE	378,000	265%	1.0
WIPRO	360	CE	727,200	226%	1.9
DCBBANK	205	CE	139,500	182%	0.4
BHARTIARTL	350	CE	1,485,800	179%	4.4
ZEEL	480	CE	2,187,900	171%	4.2
DCBBANK	210	CE	108,000	167%	0.3
MINDTREE	920	CE	163,800	155%	8.4
ZEEL	470	CE	1,537,900	143%	6.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
KPIT	180	PE	164,250	1360%	0.5
IDFCFIRSTB	48	PE	480,000	1233%	1.1
KPIT	215	PE	110,250	1125%	6.0
UNIONBANK	97	PE	112,000	700%	4.0
KPIT	195	PE	362,250	600%	1.2
KPIT	190	PE	594,000	462%	0.8
INFY	740	PE	164,400	342%	14.9
IDFCFIRSTB	49	PE	468,000	333%	1.6
INFY	730	PE	615,600	314%	10.3
DCBBANK	175	PE	405,000	260%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,160	CE	11,124	17.6
RELIANCE	1,140	CE	8,909	26.2
RELIANCE	1,180	CE	7,393	11.3
RELIANCE	1,200	CE	7,000	7.0
ZEEL	480	CE	6,838	4.2
TATAMOTORS	190	CE	6,117	3.2
TCS	1,900	CE	5,800	22.6
YESBANK	210	CE	5,373	9.1
ZEEL	470	CE	4,390	6.6
MARUTI	7,500	CE	4,063	91.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	6,764	11.1
RELIANCE	1,120	PE	6,401	17.1
RELIANCE	1,140	PE	5,671	26.0
YESBANK	200	PE	4,148	5.9
MARUTI	7,200	PE	2,780	94.2
AXISBANK	660	PE	2,681	14.3
INFY	700	PE	2,614	3.3
RELIANCE	1,060	PE	2,557	4.3
TCS	1,800	PE	2,511	10.9
SUNPHARMA	450	PE	2,452	7.6

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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