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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	10,944	24,467,100	4,983,550	8.25	1.38	10318
PREVIOUS	11,020	25,203,825	5,401,500	2	1.62	
% CHANGE	-0.69%	-2.92%	-7.74%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower breaking 10950 levels.
- Nifty lost 82 point to close at 10936.
- OI concentration is seen at 11000CE and 10600PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.38 compared to 1.62 in the previous trading session.
- Nifty to trade with a support of 10320.

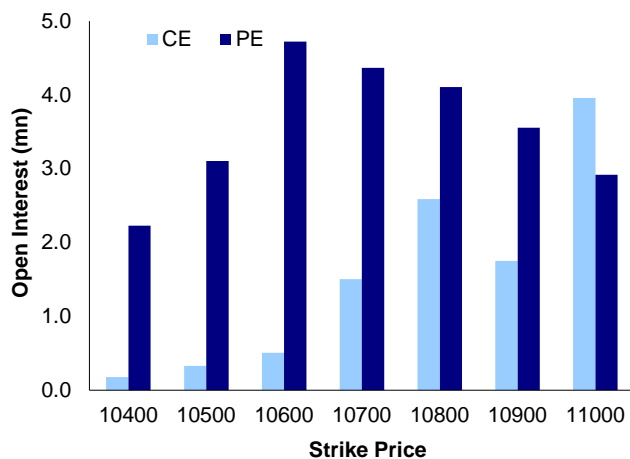
NIFTY LEVELS

10652 10726 10860 10939 11054 11130

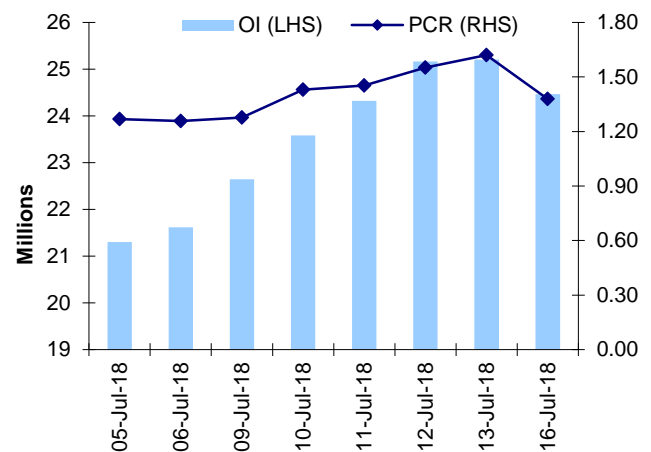
Stocks

- **Sector:-** Pharma stocks traded negative.
- Market wide open interest is seen at 377,805Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MIINDTREE	15.9%	4,556,400	1.3%
ADANIENT	14.8%	22,936,000	1.5%
PCJEWELLER	9.5%	8,956,500	-25.6%
APOLLOHOSP	8.6%	963,500	-3.5%
TATAGLOBAL	6.5%	14,935,500	-6.0%
MARICO	6.3%	5,605,600	-0.9%
ACC	5.9%	1,973,200	-5.3%
JUBLFOOD	4.8%	3,987,500	0.8%
M&MFIN	3.6%	9,250,000	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DCBBANK	-19.4%	6,741,000	-9.8%
SRTRANSFIN	-17.3%	4,705,800	-3.3%
IGL	-17.1%	4,457,750	4.2%
PVR	-11.8%	1,146,400	-4.7%
KSCL	-11.0%	1,669,500	-3.3%
CHOLAFIN	-10.6%	682,000	-2.5%
NHPC	-9.8%	22,410,000	0.2%
KPIT	-8.6%	5,332,500	-2.8%
TV18BRDCST	-8.3%	56,057,500	-3.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
DRREDDY	3,721,516	78,639	2,094
ICICIBANK	29,794,402	77,341	259
HDFC	3,693,133	73,436	1,991
RELIANCE	6,595,781	71,395	1,076
TATASTEEL	11,159,885	59,638	519
TCS	2,582,159	51,352	1,989
HDFCBANK	2,254,334	49,001	2,169
SRTRANSFIN	3,392,497	41,679	1,212
ASHOKLEY	30,874,390	39,114	126

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	CE	27.1	1,991	1,323,000
HCLTECH	1,000	CE	7.6	975	987,700
TATAMOTORS	300	CE	0.4	253	7,752,000
TATASTEEL	580	CE	2.2	520	4,047,715
SBIN	270	CE	1.1	252	6,213,000
ADANIPTS	380	CE	2.8	359	862,500
TATAMOTORS	280	CE	1.1	253	7,132,500
HINDUNILVR	1,800	CE	18.9	1,756	795,600
INDUSINDBK	2,000	CE	7.5	1,923	542,400
ICICIBANK	280	CE	1.2	260	9,952,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	6.0	1,991	1,224,000
TCS	1,800	PE	2.2	1,991	933,000
RELIANCE	1,000	PE	4.2	1,079	3,158,000
TCS	1,950	PE	14.8	1,991	663,000
TCS	1,850	PE	3.2	1,991	649,500
MARUTI	9,000	PE	31.7	9,408	98,100
INFY	1,300	PE	11.2	1,338	1,314,600
HINDUNILVR	1,700	PE	12.0	1,756	427,800
TCS	1,925	PE	9.5	1,991	539,500
HINDALCO	220	PE	10.2	213	1,536,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	1,900	CE	209,400	8625%	4.6
NCC	85	CE	1,656,000	3350%	2.3
ADANIANT	170	CE	368,000	2967%	0.4
AUROPHARMA	580	CE	106,000	2020%	15.7
DRREDDY	2,200	CE	153,000	2010%	38.7
RELCAPITAL	340	CE	120,000	1900%	13.8
SAIL	72	CE	2,064,000	1811%	1.6
PCJEWELLER	100	CE	1,053,000	1363%	7.7
DCBBANK	165	CE	252,000	1300%	4.0
LUPIN	840	CE	185,500	1295%	14.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PCJEWELLER	40	PE	289,500	19200%	1.2
NCC	70	PE	496,000	6100%	0.9
PTC	62	PE	248,000	3000%	0.5
HINDUNILVR	1,760	PE	204,600	2742%	35.0
INFY	1,380	PE	112,800	2250%	52.8
PCJEWELLER	60	PE	673,500	1023%	3.6
ICICIBANK	220	PE	104,500	533%	0.4
IDBI	57	PE	1,110,000	484%	3.7
DCBBANK	150	PE	202,500	400%	1.7
ADANIANT	135	PE	120,000	329%	7.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	CE	23,104	7.2
INFY	1,380	CE	17,455	10.7
INFY	1,360	CE	17,219	16.1
INFY	1,340	CE	12,037	23.7
INFY	1,420	CE	8,436	4.6
TATASTEEL	560	CE	7,673	4.0
RELIANCE	1,100	CE	7,207	14.8
INFY	1,440	CE	6,948	3.0
INFY	1,320	CE	6,237	33.8
TATASTEEL	580	CE	5,904	2.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,300	PE	16,810	11.2
INFY	1,320	PE	8,989	17.0
INFY	1,340	PE	8,644	25.8
INFY	1,280	PE	8,621	7.7
INFY	1,260	PE	7,064	5.6
TATASTEEL	520	PE	6,224	15.5
TATAMOTORS	250	PE	5,452	5.9
INFY	1,240	PE	5,222	4.2
INFY	1,360	PE	5,043	37.8
RELIANCE	1,080	PE	4,727	22.8

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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