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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	10,970	24,789,675	5,510,400	8.7	1.39	10500
PREVIOUS	10,927	24,560,475	5,338,100	21.15	1.32	
% CHANGE	0.39%	0.93%	3.23%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the trading session.
- Nifty added 54 points to close at 10961.
- OI concentration is seen at 11000CE and 10700PE.
- Reduction witnessed in 11000CE and addition in 10900PE.
- PCR OI stands at 1.39 compared to 1.32 in the previous trading session
- Nifty to trade with a support of 10500.

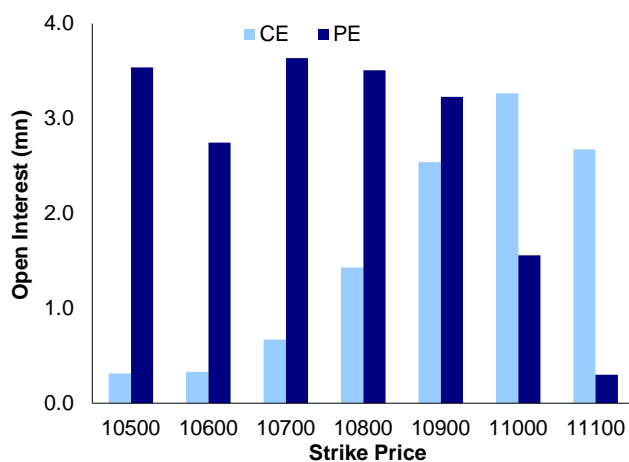
NIFTY LEVELS

10508 10669 10721 10863 10937 11029

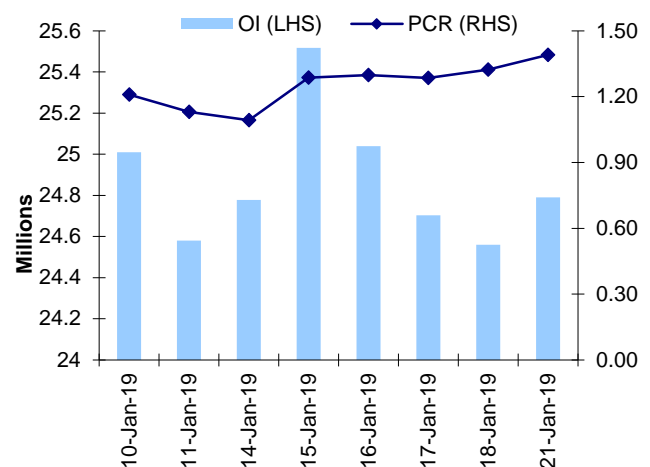
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide open interest is seen at 343,492Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SREINFRA	12.7%	17,412,000	3.6%
BERGEPAIN	12.3%	5,896,000	-1.2%
JUSTDIAL	8.0%	2,935,800	0.5%
UNIONBANK	7.6%	38,472,000	-6.7%
SUNPHARMA	7.3%	60,369,100	1.9%
CHOLAFIN	7.3%	990,000	-0.5%
JISLJALEQS	6.9%	39,357,000	-4.3%
JUBLFOOD	6.6%	3,682,000	-3.1%
ASIANPAINT	6.3%	7,168,200	1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KPIT	-12.5%	3,712,500	1.0%
TORNTPHARM	-8.0%	571,500	-1.2%
KAJARIACER	-7.7%	2,852,200	0.5%
APOLLOHOSP	-6.2%	760,500	-2.9%
HINDPETRO	-5.6%	12,726,000	-0.4%
DCBBANK	-5.1%	4,707,000	-1.5%
LT	-5.1%	10,416,375	-0.3%
MOTHERSUMI	-5.0%	23,826,000	3.4%
BHARTIARTL	-4.9%	33,042,900	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	22,038,534	269,480	1,238
SUNPHARMA	48,936,782	195,976	398
KOTAKBANK	9,785,366	122,692	1,268
LT	8,813,681	115,399	1,315
HDFCBANK	4,390,378	94,459	2,148
YESBANK	37,304,992	73,032	192
WIPRO	15,621,848	52,952	338
MARUTI	654,537	47,564	7,208
TCS	2,409,803	46,178	1,909

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	22,000	CE	37.3	20,074	55,700
ZEEL	480	CE	1.3	437	2,334,800
EICHERMOT	23,000	CE	24.8	20,074	47,625
ACC	1,500	CE	8.8	1,435	194,800
ZEEL	500	CE	0.7	437	1,843,400
ZEEL	470	CE	1.8	437	1,843,400
HEROMOTOCO	3,200	CE	4.3	2,805	188,400
SBIN	310	CE	1.4	293	7,461,000
ZEEL	460	CE	3.0	437	1,626,300
BHEL	75	CE	0.5	71	3,570,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,700	PE	2.3	1,909	1,079,250
TCS	1,800	PE	4.8	1,909	995,750
HINDALCO	210	PE	5.3	208	2,803,500
ICICIBANK	350	PE	1.7	372	5,742,000
YESBANK	180	PE	6.9	192	6,882,750
INFY	700	PE	1.6	741	1,632,000
RELIANCE	1,200	PE	10.9	1,238	2,066,000
RELIANCE	1,100	PE	2.3	1,238	1,851,000
TATAMOTORS	170	PE	0.9	182	2,752,000
BAJAJ-AUTO	3,000	PE	317.0	2,685	99,750

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SOUTHBANK	14	CE	1,060,512	3100%	0.6
IDEA	33	CE	300,000	2400%	1.2
NIITTECH	1,340	CE	129,750	1822%	9.3
IDBI	59	CE	160,000	1500%	0.8
L&TFH	130	CE	418,500	1450%	12.4
ICICIPRULI	355	CE	289,500	1279%	8.7
IDEA	34	CE	972,000	800%	0.8
UNIONBANK	92	CE	924,000	780%	0.8
RELIANCE	1,340	CE	276,500	713%	1.8
LT	1,300	CE	116,250	695%	36.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELIANCE	1,220	PE	908,000	2388%	16.6
RELIANCE	1,200	PE	2,066,000	820%	10.9
RELIANCE	1,240	PE	547,000	735%	24.7
LT	1,200	PE	100,500	624%	3.4
KOTAKBANK	1,260	PE	176,000	450%	20.2
CGPOWER	32	PE	312,000	420%	2.0
JISLJALEQS	57	PE	306,000	386%	0.6
INFY	740	PE	409,200	367%	10.7
ALBK	42	PE	481,000	311%	1.3
DCBBANK	170	PE	661,500	250%	1.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,240	CE	35,331	22.1
RELIANCE	1,220	CE	26,691	33.3
RELIANCE	1,260	CE	24,578	13.5
RELIANCE	1,200	CE	22,093	47.5
RELIANCE	1,280	CE	16,401	8.0
RELIANCE	1,300	CE	16,211	4.7
HDFCBANK	2,200	CE	12,685	11.5
HDFCBANK	2,160	CE	11,880	22.2
KOTAKBANK	1,260	CE	10,582	30.8
HDFCBANK	2,180	CE	9,667	16.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,200	PE	22,066	10.9
RELIANCE	1,180	PE	15,476	7.1
RELIANCE	1,160	PE	12,859	4.7
RELIANCE	1,220	PE	12,060	16.6
RELIANCE	1,140	PE	8,970	3.5
RELIANCE	1,100	PE	6,620	2.3
RELIANCE	1,120	PE	5,346	2.8
HDFCBANK	2,100	PE	4,493	8.9
TCS	1,900	PE	4,348	24.7
SUNPHARMA	380	PE	4,125	6.7

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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