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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	11,016	25,162,950	6,381,450	-6.75	1.55	10318
PREVIOUS	10,939	24,323,550	5,130,100	-9.4	1.45	
% CHANGE	0.71%	3.45%	24.39%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11000 and traded positive.
- Nifty added 74 point to close at 11023.
- OI concentration is seen at 11000CE and 10600PE.
- Addition witnessed in 11000PE and Reduction in 10900CE.
- PCR OI stands at 1.45 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 10320.

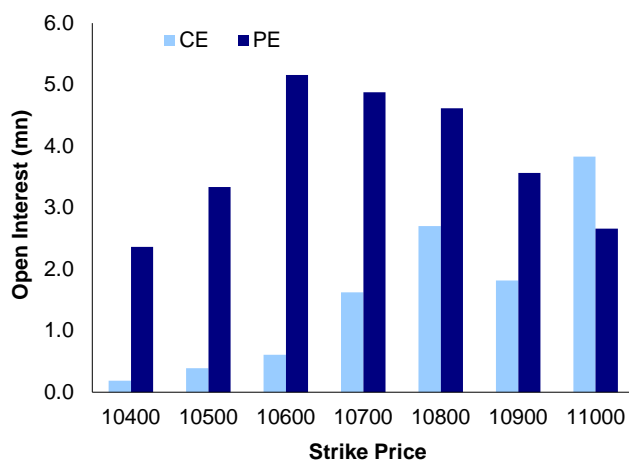
NIFTY LEVELS

10603 10723 10873 10939 11044 11136

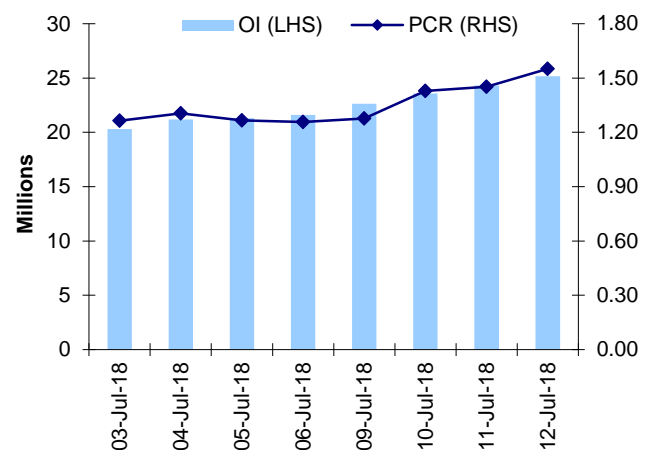
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide open interest is seen at 366,840Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ARVIND	15.8%	5,528,000	3.4%
ADANIPTS	10.9%	9,132,500	-1.1%
AMBUJACEM	10.2%	16,000,000	-0.4%
STAR	9.4%	4,704,800	-3.7%
ZEEL	8.6%	9,963,200	-1.2%
FEDERALBNK	7.0%	64,306,000	-2.5%
BATAINDIA	6.9%	3,617,900	0.2%
AJANTPHARM	5.7%	895,000	-1.8%
MARICO	5.6%	5,028,400	2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APOLLOTYRE	-9.2%	7,830,000	0.4%
BERGEPAIN	-8.4%	1,984,400	0.1%
RAMCOCEM	-7.7%	954,400	1.3%
ESCORTS	-6.3%	4,022,700	2.0%
TORNTPHARM	-6.0%	642,000	-0.5%
PVR	-5.9%	842,800	0.5%
INDIGO	-5.7%	4,492,200	4.7%
ONGC	-5.6%	35,760,000	0.5%
GODREJCP	-5.4%	1,953,600	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	24,109,297	260,451	1,082
TCS	6,921,701	136,532	1,971
YESBANK	17,868,601	67,855	375
HDFC	2,796,172	54,900	1,963
HCLTECH	5,046,721	50,947	1,006
TATASTEEL	8,443,988	47,300	555
HDFCBANK	2,005,167	43,516	2,166
ICICIBANK	15,837,704	43,034	272
LT	2,777,124	35,966	1,300

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	CE	25.9	1,975	1,644,500
TATAMOTORS	300	CE	1.0	267	8,215,500
TCS	2,100	CE	6.8	1,975	1,046,000
INDUSINDBK	2,000	CE	12.3	1,936	569,100
ACC	1,400	CE	16.0	1,350	148,800
LUPIN	940	CE	8.9	886	810,600
ADANIPTS	380	CE	5.6	371	732,500
TATAMOTORS	280	CE	3.2	267	6,430,500
TCS	2,050	CE	13.1	1,975	890,000
TATASTEEL	580	CE	6.9	557	3,288,039

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	10.1	1,975	1,373,000
TCS	1,800	PE	2.8	1,975	970,500
RELIANCE	1,000	PE	5.9	1,079	3,414,000
TCS	1,850	PE	4.8	1,975	758,000
TCS	1,950	PE	23.6	1,975	652,000
MARUTI	9,000	PE	39.5	9,377	103,500
TCS	1,925	PE	15.7	1,975	592,000
HINDALCO	220	PE	6.6	220	1,697,500
RELIANCE	940	PE	2.0	1,079	1,698,000
RELIANCE	1,040	PE	12.5	1,079	1,570,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELIANCE	1,220	CE	353,000	4313%	2.2
RELIANCE	1,240	CE	344,000	4200%	1.6
KTKBANK	140	CE	526,500	800%	1.2
RELIANCE	1,180	CE	487,000	661%	4.3
KTKBANK	145	CE	166,500	640%	0.7
KTKBANK	127	CE	297,000	450%	3.8
CANBK	240	CE	166,000	388%	9.2
KTKBANK	135	CE	837,000	354%	1.8
RELIANCE	1,140	CE	987,000	305%	8.9
YESBANK	410	CE	491,750	296%	2.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
YESBANK	390	PE	133,000	7500%	19.9
RELIANCE	1,080	PE	780,000	4233%	27.8
RELIANCE	1,060	PE	947,000	1591%	18.7
ARVIND	410	PE	136,000	656%	7.4
ADANIPOWER	22	PE	240,000	500%	3.4
RELIANCE	1,100	PE	299,000	475%	39.8
KTKBANK	120	PE	819,000	469%	3.1
WIPRO	255	PE	168,000	289%	1.3
KTKBANK	125	PE	270,000	275%	5.1
RELIANCE	1,040	PE	1,570,000	252%	12.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	21,708	18.9
RELIANCE	1,120	CE	11,895	13.1
RELIANCE	1,080	CE	10,992	26.5
TCS	2,000	CE	10,929	25.9
RELIANCE	1,140	CE	9,117	8.9
RELIANCE	1,060	CE	9,103	36.8
TATASTEEL	580	CE	7,052	6.9
RELIANCE	1,160	CE	5,648	6.1
MARUTI	9,600	CE	4,768	71.3
TCS	2,050	CE	4,759	13.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,000	PE	8,757	5.9
RELIANCE	1,020	PE	7,571	8.3
RELIANCE	1,040	PE	7,553	12.5
RELIANCE	1,060	PE	7,286	18.7
TCS	1,900	PE	5,806	10.1
TCS	1,950	PE	5,308	23.6
RELIANCE	1,080	PE	4,206	27.8
INFY	1,300	PE	3,995	40.7
RELIANCE	980	PE	3,850	4.0
TATASTEEL	560	PE	3,604	16.2

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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