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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	11,024	25,041,375	5,922,150	15.75	1.48	10318
PREVIOUS	10,944	24,467,100	4,983,550	8.25	1.38	
% CHANGE	0.73%	2.35%	18.83%	-	-	

OUTLOOK

Nifty

- Nifty opened flat continued to gain as it closed above 11000.
- Nifty added 71 point to close at 11008.
- OI concentration is seen at 11000CE and 10800PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.48 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 10320.

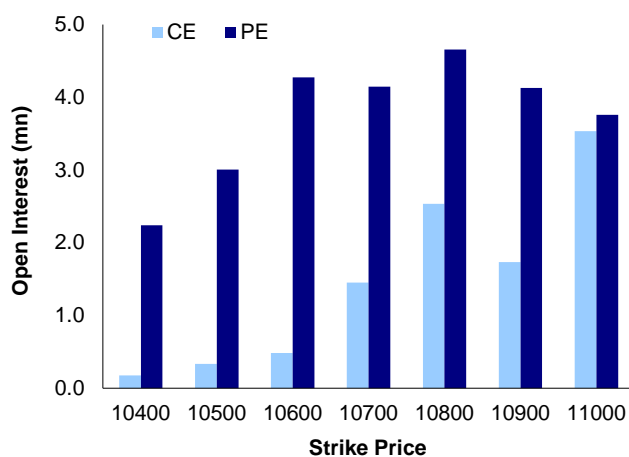
NIFTY LEVELS

10652 10726 10860 10939 11054 11130

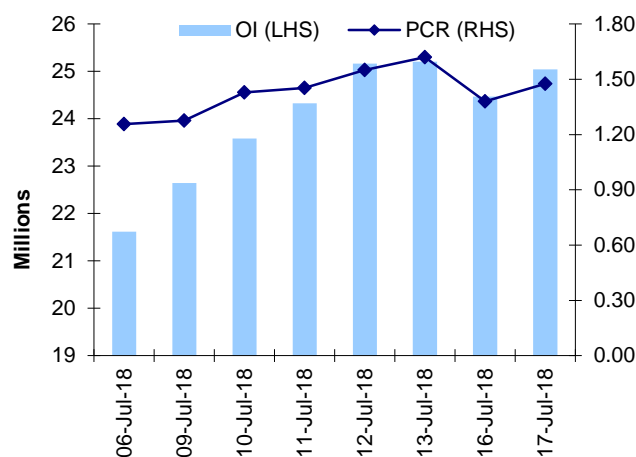
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 388,693Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	17.6%	5,860,800	2.2%
MINDTREE	11.2%	5,067,600	0.0%
MARICO	9.7%	6,149,000	-1.1%
BATAINDIA	9.0%	4,094,200	2.8%
BALKRISIND	9.0%	1,075,200	1.7%
FEDERALBNK	9.0%	68,354,000	19.1%
PCJEWELLER	7.8%	9,654,000	-6.8%
ZEEL	7.0%	12,026,300	1.7%
ASHOKLEY	6.9%	73,556,000	2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	-14.4%	11,417,000	-2.5%
GODREJIND	-13.0%	1,801,500	3.7%
DCBBANK	-11.3%	5,980,500	0.8%
MRPL	-11.3%	5,562,000	9.3%
IOC	-9.8%	25,566,000	4.4%
ADANIPOWER	-9.4%	106,720,000	7.2%
SRF	-9.2%	732,000	3.9%
APOLLOHOSP	-9.1%	876,000	3.9%
TORNTPOWER	-7.6%	1,650,000	3.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HINDUNILVR	6,188,478	105,992	1,682
FEDERALBNK	96,614,519	81,365	88
RELIANCE	6,469,256	70,206	1,092
ASHOKLEY	53,446,442	69,239	129
TCS	3,315,492	66,131	2,002
TATASTEEL	10,792,706	56,861	532
YESBANK	12,586,691	48,025	381
HDFC	2,171,225	43,062	1,989
MARUTI	457,123	43,029	9,445

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDUNILVR	1,800	CE	4.3	1,688	1,815,000
BPCL	400	CE	8.1	394	1,083,600
HCLTECH	1,000	CE	7.9	983	933,800
TCS	2,000	CE	30.3	2,005	1,039,500
TATAMOTORS	300	CE	0.4	258	7,506,000
TATASTEEL	580	CE	2.1	534	3,844,003
HINDUNILVR	1,760	CE	7.0	1,688	858,600
TATAMOTORS	280	CE	1.1	258	7,065,000
HINDUNILVR	1,780	CE	5.3	1,688	828,600
INDUSINDBK	2,000	CE	4.6	1,906	535,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	1,900	PE	4.3	2,005	1,110,500
TCS	1,800	PE	1.8	2,005	907,000
RELIANCE	1,000	PE	2.8	1,093	3,109,000
TCS	1,950	PE	9.4	2,005	634,500
MARUTI	9,000	PE	19.9	9,481	103,725
TCS	1,850	PE	2.5	2,005	580,000
HINDALCO	210	PE	2.4	220	1,757,000
TCS	1,925	PE	6.4	2,005	509,500
TCS	2,000	PE	24.7	2,005	477,500
HINDALCO	220	PE	5.7	220	1,533,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	200	CE	240,000	5900%	0.2
FEDERALBNK	105	CE	341,000	1450%	0.5
BHARTIARTL	340	CE	117,300	475%	9.4
FEDERALBNK	102	CE	115,500	320%	0.6
LICHSGFIN	550	CE	139,700	297%	3.3
FEDERALBNK	110	CE	165,000	275%	0.3
HINDUNILVR	1,720	CE	417,600	263%	13.9
INDUSINDBK	1,920	CE	198,300	257%	20.9
PNB	97	CE	165,000	233%	0.3
ADANIANT	155	CE	432,000	227%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	140	PE	708,000	3440%	6.4
ADANIANT	70	PE	172,000	1333%	0.1
FEDERALBNK	87	PE	528,000	967%	3.1
ADANIANT	135	PE	996,000	730%	4.2
FEDERALBNK	85	PE	2,420,000	577%	2.1
ICICIPRULI	340	PE	217,100	457%	2.4
FEDERALBNK	80	PE	4,108,500	358%	0.9
FEDERALBNK	82	PE	1,408,000	341%	1.4
FEDERALBNK	77	PE	1,243,000	283%	0.6
DISHTV	57	PE	256,000	256%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	9,739	18.4
HINDUNILVR	1,800	CE	8,372	4.3
FEDERALBNK	90	CE	8,274	2.9
ASHOKLEY	140	CE	8,045	1.5
TATASTEEL	540	CE	6,741	9.7
FEDERALBNK	85	CE	6,389	5.5
ASHOKLEY	135	CE	6,333	2.4
TCS	2,000	CE	6,205	30.3
ASHOKLEY	130	CE	6,198	4.1
INFY	1,360	CE	5,604	10.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HINDUNILVR	1,700	PE	5,806	31.5
RELIANCE	1,060	PE	4,760	9.2
RELIANCE	1,080	PE	4,699	15.4
INFY	1,300	PE	4,397	9.8
HINDUNILVR	1,680	PE	4,299	21.0
TATASTEEL	520	PE	4,086	7.0
TATASTEEL	500	PE	3,769	3.0
TATAMOTORS	250	PE	3,746	3.2
ASHOKLEY	120	PE	3,603	1.4
FEDERALBNK	75	PE	3,372	0.4

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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