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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	11,099	22,482,375	4,933,650	15.4	1.67	10318
PREVIOUS	11,025	24,098,925	4,884,400	14.85	1.50	
% CHANGE	0.68%	-6.71%	1.01%	-	-	

OUTLOOK

Nifty

- Nifty opened above 11000 and continued to gain through the trading session.
- Nifty added 74 point to close at 11084.
- OI concentration is seen at 11100CE and 11000PE.
- Activity witnessed in 11000 strike.
- PCR OI stands at 1.67 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 10320.

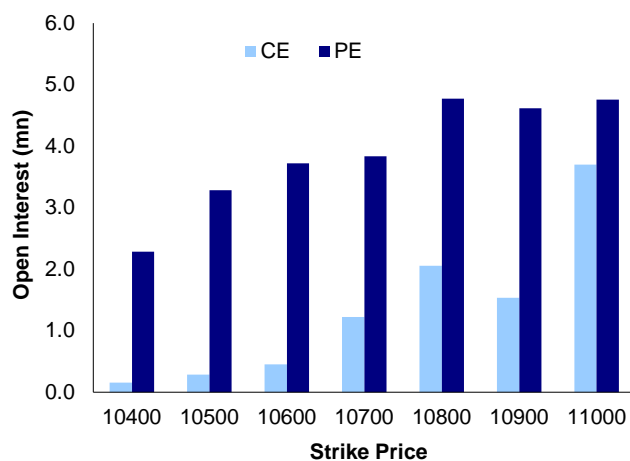
NIFTY LEVELS

10652 10726 10860 10939 11054 11130

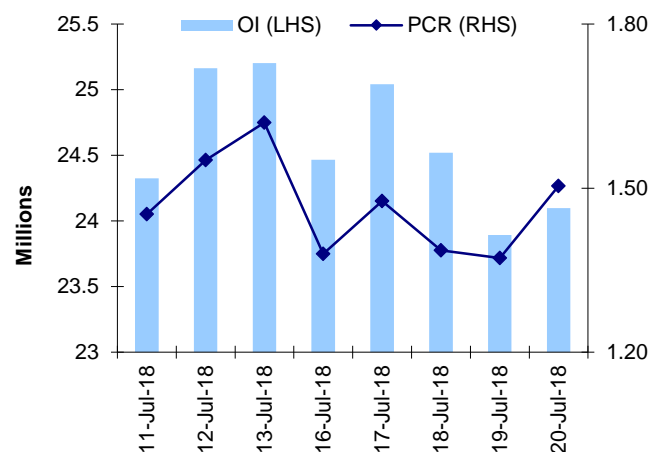
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is seen at 396,310Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HAVELLS	11.33%	4,725,000	8.86%
M&MFIN	10.49%	9,733,750	-0.49%
TVSMOTOR	3.75%	6,563,000	-4.04%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JUSTDIAL	-46.64%	2,065,000	-4.13%
AJANTPHARM	-46.51%	364,000	2.35%
CGPOWER	-46.46%	15,900,000	2.61%
MCX	-40.74%	1,817,200	-3.74%
DHFL	-37.16%	14,098,500	-0.88%
ADANIPOWER	-36.66%	42,980,000	1.22%
WOCKPHARMA	-36.49%	1,434,600	-1.28%
RAYMOND	-36.34%	2,852,000	2.12%
IDEA	-36.07%	80,696,000	2.74%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	4,220,033	91,213	2,156
BAJAJ-AUTO	2,974,676	80,983	2,684
ITC	26,056,261	73,887	284
RELIANCE	5,842,496	65,397	1,120
MARUTI	607,813	58,247	9,701
ICICIBANK	16,917,863	46,036	276
SBIN	17,013,119	44,861	266
TCS	2,086,201	41,846	2,006
ADANIEMT	23,373,737	38,686	171

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,200	CE	1.8	2,691	428,500
BAJAJ-AUTO	3,000	CE	3.1	2,691	384,750
HCLTECH	1,000	CE	9.9	1,003	852,600
HINDUNILVR	1,800	CE	1.1	1,692	973,200
ACC	1,400	CE	8.7	1,308	178,400
SBIN	270	CE	2.2	267	5,928,000
BAJAJ-AUTO	3,100	CE	2.2	2,691	284,500
TATASTEEL	580	CE	0.4	518	2,690,696
TCS	2,100	CE	1.8	2,004	787,500
TCS	2,050	CE	4.1	2,004	780,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	2,000	PE	13.0	2,004	755,000
TCS	1,900	PE	1.6	2,004	712,500
RELIANCE	1,000	PE	0.7	1,123	2,616,000
TCS	1,800	PE	0.7	2,004	649,500
TCS	1,950	PE	2.9	2,004	567,000
RELIANCE	1,100	PE	4.6	1,123	1,903,000
TCS	1,850	PE	1.2	2,004	423,000
ACC	1,300	PE	33.8	1,308	86,800
ACC	1,200	PE	7.5	1,308	85,200
TCS	1,925	PE	1.9	2,004	411,500

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BAJAJ-AUTO	2,700	CE	112,250	2893%	36.5
L&TFH	190	CE	130,500	2800%	0.2
L&TFH	185	CE	279,000	1450%	0.4
BAJAJ-AUTO	2,800	CE	258,000	1159%	11.9
BAJAJ-AUTO	2,750	CE	128,750	705%	19.7
HAVELLS	640	CE	157,000	614%	2.8
HAVELLS	630	CE	195,000	509%	4.9
SOUTHBANK	20	CE	7,092,174	494%	0.2
HAVELLS	650	CE	110,000	479%	1.7
L&TFH	175	CE	1,381,500	412%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BATAINDIA	880	PE	123,200	11100%	5.9
SOUTHBANK	15	PE	1,756,473	5200%	0.1
HAVELLS	600	PE	178,000	4350%	6.8
HAVELLS	590	PE	150,000	3650%	3.9
VOLTAS	560	PE	160,000	3100%	3.2
BATAINDIA	860	PE	157,300	2283%	3.0
HAVELLS	580	PE	259,000	936%	1.9
ITC	285	PE	242,400	742%	4.1
L&TFH	165	PE	576,000	540%	1.5
UPL	600	PE	723,600	485%	5.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,800	CE	10,673	107.1
MARUTI	9,700	CE	10,294	151.5
BAJFINANCE	2,800	CE	8,761	29.4
ASHOKLEY	115	CE	8,399	0.8
ASHOKLEY	120	CE	7,948	0.4
MARUTI	10,000	CE	7,520	46.8
MARUTI	9,600	CE	7,300	205.9
RELIANCE	1,140	CE	7,104	6.5
SBIN	270	CE	7,041	2.2
HDFCBANK	2,200	CE	6,613	8.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	5,306	4.6
BAJAJ-AUTO	2,700	PE	5,185	42.8
BAJAJ-AUTO	2,600	PE	4,534	11.0
INFY	1,340	PE	3,938	7.2
BAJFINANCE	2,700	PE	3,731	17.5
RELIANCE	1,120	PE	3,681	11.1
INFY	1,320	PE	3,597	3.2
BAJAJ-AUTO	2,650	PE	3,595	21.9
TATASTEEL	500	PE	3,457	2.6
ICICIBANK	270	PE	3,410	1.3

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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