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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	17,103	12,028,850	14,773,700	9.2	1.20	16800
PREVIOUS	16,833	11,449,550	10,887,900	15.3	1.19	
% CHANGE	1.60%	5.06%	35.69%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but gained significantly through the day to close above 17000.
- Nifty added 276 points to close at 17094.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 17100 strike.
- PCR OI stands at 1.20 compared to 1.19 in the previous trading session.
- Nifty to trade with a support of 16800.

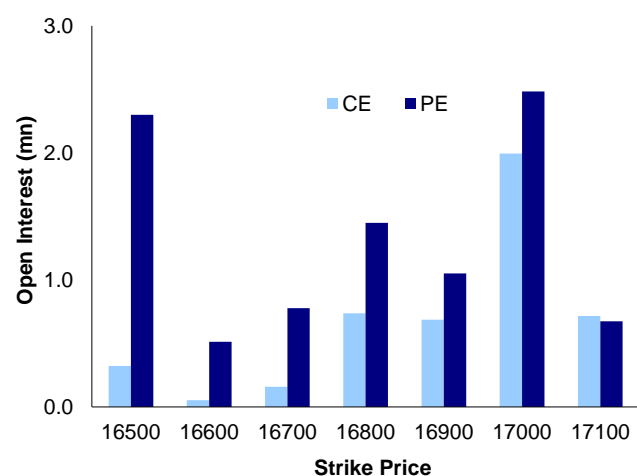
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

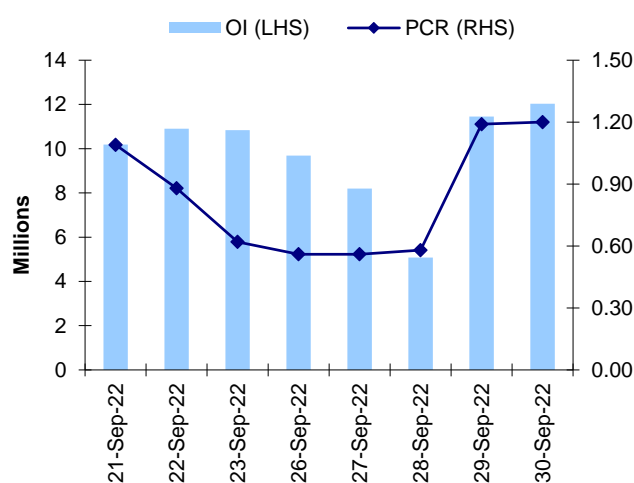
Stocks

- **Sector:-** Banking stocks rebounded strongly.
- Market wide open interest is 894,221 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	25.6%	422,310,000	3.5%
INDIACEM	17.2%	15,103,200	9.5%
RECLTD	13.2%	39,736,000	-0.3%
CUB	12.6%	4,840,000	1.4%
TVSMOTOR	10.8%	6,245,400	2.0%
DEEPAKNTR	10.7%	2,078,500	1.3%
HEROMOTOCO	10.2%	2,778,600	0.5%
GRANULES	9.7%	9,626,000	6.5%
ICICIGI	9.0%	4,597,650	-1.3%
CHAMBLFERT	9.0%	5,736,000	3.3%
AARTIIND	9.0%	3,213,000	1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-6.8%	554,400	0.5%
MGL	-5.6%	2,676,000	-4.8%
INDUSTOWER	-4.7%	14,789,600	6.2%
ATUL	-3.8%	161,925	1.1%
MCX	-3.5%	2,776,800	3.2%
MFSL	-3.2%	1,500,850	-0.9%
AUBANK	-2.9%	5,131,000	3.1%
ABBOTINDIA	-2.9%	48,400	-0.2%
BAJAJFINSV	-2.8%	6,793,500	2.6%
MOTHERSON	-2.7%	44,892,000	3.0%
NMDC	-2.4%	51,747,450	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,589,908	203,718	2,378
ADANIENT	4,307,707	148,945	3,456
ICICIBANK	13,175,031	112,758	862
HDFCBANK	7,890,878	111,098	1,421
HDFC	4,652,604	105,670	2,288
POWERGRID	47,173,211	100,878	212
SBIN	17,466,950	92,255	531
TCS	2,817,353	84,047	3,005
TATAMOTORS	20,951,277	83,816	405

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,000	CE	6.7	2,557	418,800
ONGC	130	CE	4.5	127	5,112,800
HEROMOTOCO	2,800	CE	19.1	2,557	352,200
ONGC	135	CE	2.7	127	4,400,550
TATAMOTORS	450	CE	4.8	404	7,173,450
HINDALCO	400	CE	12.4	392	3,100,300
ITC	350	CE	3.3	333	7,788,800
ASIANPAINT	3,600	CE	41.0	3,354	558,000
COALINDIA	220	CE	4.9	213	3,229,800
TATASTEEL	110	CE	1.6	100	20,128,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,000	PE	26.9	4,318	99,625
HEROMOTOCO	2,500	PE	59.3	2,557	165,900
COALINDIA	210	PE	5.9	213	2,079,000
ONGC	130	PE	6.8	127	2,102,100
RELIANCE	2,200	PE	12.4	2,385	1,998,500
ONGC	120	PE	2.5	127	1,951,950
TATAMOTORS	400	PE	16.2	404	3,592,425
INDUSINDBK	1,100	PE	14.1	1,191	1,067,400
ITC	330	PE	7.1	333	3,830,400
ITC	300	PE	0.9	333	3,705,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	315	CE	423,400	14500%	5.1
SUNTV	540	CE	174,000	11500%	11.5
SAIL	82	CE	306,000	5000%	1.4
LUPIN	740	CE	248,200	4767%	7.6
NATIONALUM	87	CE	535,500	4100%	0.2
BHARATFORG	690	CE	210,000	3400%	34.9
IGL	410	CE	138,875	3267%	13.1
AMBUJACEM	525	CE	216,000	2900%	26.9
ICICIPRULI	540	CE	127,500	2733%	15.1
BEL	101	CE	319,200	2700%	4.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATASTEEL	72	PE	777,750	18200%	0.1
DLF	315	PE	235,950	14200%	2.9
IGL	360	PE	122,375	8800%	5.0
AMBUJACEM	515	PE	136,800	7500%	26.9
AUROPHARMA	440	PE	154,000	5033%	2.3
GRANULES	340	PE	306,000	5000%	13.0
AMBUJACEM	445	PE	160,200	4350%	7.0
AMBUJACEM	485	PE	199,800	2120%	14.5
TATASTEEL	74	PE	187,000	2100%	0.2
MOTHERSON	85	PE	756,000	2000%	0.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	40,816	61.2
RELIANCE	2,500	CE	23,748	27.5
INFY	1,400	CE	18,522	54.5
BHARTIARTL	800	CE	15,502	23.1
RELIANCE	2,360	CE	14,599	81.7
RELIANCE	2,600	CE	12,872	13.1
TCS	3,000	CE	12,668	100.4
RELIANCE	2,420	CE	11,731	52.5
INFY	1,500	CE	11,484	19.7
RELIANCE	2,380	CE	10,565	71.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	13,805	33.8
RELIANCE	2,200	PE	13,105	12.4
RELIANCE	2,360	PE	7,063	56.1
RELIANCE	2,400	PE	6,994	74.7
HDFCBANK	1,400	PE	6,782	24.0
RELIANCE	2,340	PE	5,538	47.8
ASIANPAINT	3,300	PE	5,332	96.3
RELIANCE	2,100	PE	5,006	4.9
RELIANCE	2,280	PE	4,916	28.3
RELIANCE	2,260	PE	4,891	23.1

RATING SCALE (PRIVATE CLIENT GROUP)

- 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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