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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	17,710	12,847,850	7,565,550	45	1.41	17000
PREVIOUS	17,563	12,757,200	10,962,050	23.75	1.38	
% CHANGE	0.84%	0.71%	-30.98%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 126 points to close at 17665.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17000PE and Reduction in 17500CE.
- PCR OI stands at 1.41 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 17000.

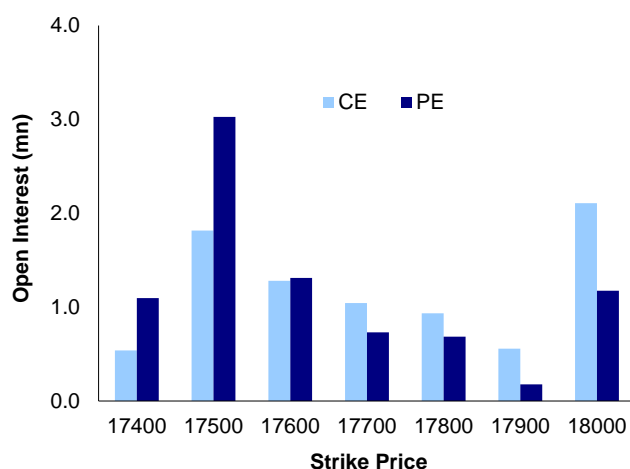
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

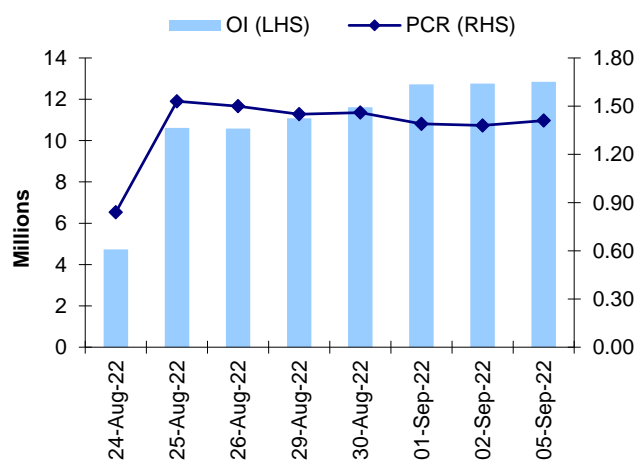
Stocks

- **Sector:-** Media and Banking stocks traded positive.
- Market wide open interest is 1,109,564Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EXIDEIND	17.8%	28,260,000	8.2%
BAJAJ-AUTO	16.4%	2,289,000	-1.8%
SYNGENE	14.5%	2,769,000	-2.6%
ASTRAL	11.0%	896,225	-0.4%
CUB	10.1%	10,245,000	-0.8%
BHARATFORG	8.8%	8,282,000	0.1%
ABBOTINDIA	8.5%	42,680	-1.3%
CONCOR	7.7%	5,653,000	-0.8%
DIXON	7.6%	735,750	2.3%
POWERGRID	7.4%	45,951,300	-0.4%
RAIN	7.3%	11,630,500	3.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	-8.2%	24,346,600	3.5%
M&MFIN	-7.9%	21,156,000	2.8%
INTELLECT	-6.2%	1,761,750	2.7%
INDIAMART	-5.7%	409,350	-1.9%
ALKEM	-4.5%	459,400	1.9%
GAIL	-3.8%	40,077,000	1.1%
HONAUT	-3.7%	11,370	-0.6%
RELIANCE	-3.5%	36,549,250	1.6%
DELTACORP	-3.3%	21,882,200	0.1%
HEROMOTOCO	-3.3%	3,227,100	0.6%
APOLLOTYRE	-2.9%	10,909,500	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	5,227,785	134,036	2,570
ADANIENT	3,686,950	124,362	3,347
HDFCBANK	6,065,966	90,598	1,495
ICICIBANK	8,744,999	77,189	882
FEDERALBNK	60,977,739	76,010	124
KOTAKBANK	3,806,770	73,848	1,938
TCS	2,147,912	67,341	3,133
TTML	47,135,588	64,671	133
HINDALCO	14,707,728	62,726	429

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	2.6	165	24,966,000
ONGC	140	CE	2.8	134	9,347,800
HEROMOTOCO	3,000	CE	34.3	2,851	583,500
ACC	2,300	CE	64.0	2,299	446,250
M&M	1,340	CE	27.8	1,324	1,746,500
ITC	330	CE	6.8	330	13,212,800
HEROMOTOCO	2,900	CE	64.0	2,851	472,200
SBIN	540	CE	14.3	540	7,111,500
BHARTIARTL	750	CE	11.1	738	6,214,900
RELIANCE	2,700	CE	27.6	2,584	5,106,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,900	PE	78.0	3,942	156,250
ITC	320	PE	3.0	330	5,619,200
SBIN	500	PE	3.3	540	3,082,500
TATAMOTORS	450	PE	12.7	460	3,781,950
ITC	310	PE	1.2	330	4,985,600
ITC	300	PE	0.6	330	4,627,200
SBIN	510	PE	4.8	540	2,572,500
ITC	315	PE	1.8	330	4,524,800
WIPRO	400	PE	9.2	408	2,180,000
SBIN	530	PE	9.9	540	2,509,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	195	CE	788,400	5375%	1.1
INDHOTEL	325	CE	193,056	4700%	6.4
PEL	1,020	CE	463,650	1405%	46.7
EXIDEIND	166	CE	154,800	1333%	10.5
M&MFIN	222	CE	104,000	1200%	5.7
ABCAPITAL	122	CE	194,400	1100%	2.5
EXIDEIND	185	CE	547,200	986%	2.5
PVR	1,940	CE	134,717	707%	71.5
M&MFIN	227	CE	128,000	700%	4.3
AMARAJABAT	540	CE	738,000	661%	20.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	305	PE	229,254	2750%	8.3
FEDERALBNK	126	PE	280,000	2700%	6.5
FEDERALBNK	128	PE	340,000	1600%	7.8
AMARAJABAT	530	PE	108,000	1443%	13.5
INDHOTEL	310	PE	599,278	1255%	10.6
ITC	327	PE	668,800	1129%	5.9
EXIDEIND	157	PE	104,400	867%	1.2
EXIDEIND	162	PE	104,400	867%	2.1
EXIDEIND	170	PE	756,000	775%	4.8
FEDERALBNK	123	PE	630,000	600%	5.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	29,513	61.4
RELIANCE	2,700	CE	17,271	27.6
KOTAKBANK	2,000	CE	15,256	36.7
HDFCBANK	1,500	CE	13,495	30.5
ITC	330	CE	12,414	6.8
RELIANCE	2,560	CE	12,071	80.9
DIXON	4,200	CE	11,633	204.2
FEDERALBNK	130	CE	11,360	3.1
RELIANCE	2,580	CE	10,305	70.9
EXIDEIND	170	CE	9,290	8.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	7,357	33.0
RELIANCE	2,560	PE	7,299	55.3
RELIANCE	2,540	PE	6,507	46.9
RELIANCE	2,400	PE	5,729	12.0
ADANIENIT	3,000	PE	5,304	48.7
KOTAKBANK	1,900	PE	4,803	36.0
RELIANCE	2,520	PE	4,000	39.6
ITC	320	PE	3,762	3.0
FEDERALBNK	120	PE	3,571	3.8
RELIANCE	2,600	PE	3,478	75.2

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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