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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	17,325	12,196,950	9,181,950	-5.55	1.24	16800
PREVIOUS	17,293	11,607,950	11,629,450	19	1.24	
% CHANGE	0.19%	5.07%	-21.05%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 17400 before losing some of its gains in the second half.
- Nifty added 57 points to close at 17331.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17400CE and 17300PE.
- PCR OI stands at 1.24 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 16800.

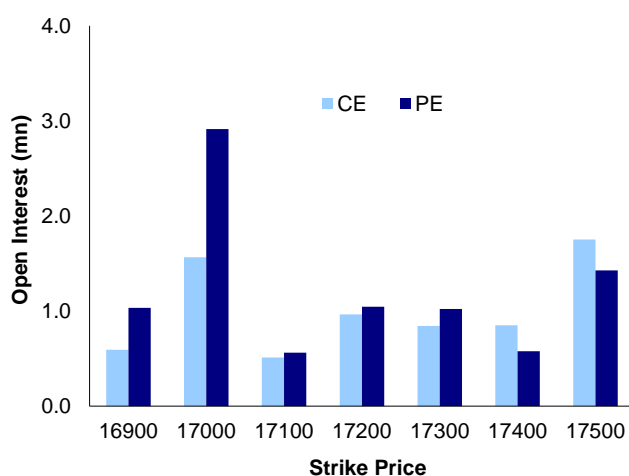
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

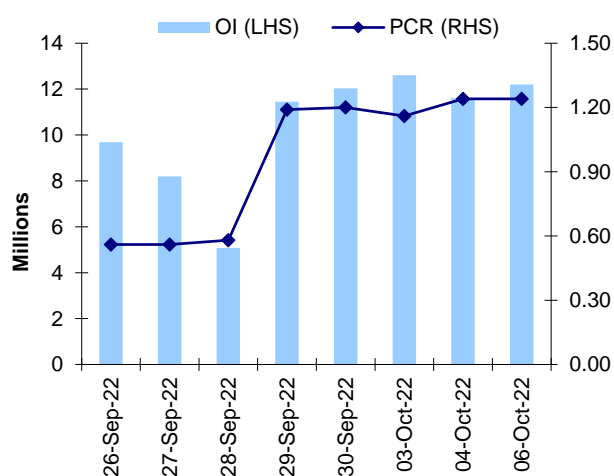
Stocks

- **Sector:-** Metals and Realty traded positive.
- Market wide open interest is 763,300 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	22.9%	7,880,000	-0.9%
INDIACEM	16.8%	17,719,000	6.6%
AUBANK	15.7%	6,658,000	-0.4%
POLYCAB	11.2%	959,400	0.3%
IBULHSGFIN	11.0%	41,676,000	5.9%
BHEL	11.0%	122,997,000	3.0%
UBL	9.7%	1,058,400	2.5%
CHAMBLFERT	7.3%	5,863,500	0.4%
HONAUT	7.2%	19,245	0.5%
IGL	7.0%	12,706,375	-1.6%
MPHASIS	7.0%	2,140,600	2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSON	-9.6%	63,733,500	5.3%
CROMPTON	-6.2%	4,632,000	0.1%
BHARATFORG	-6.0%	6,793,000	8.0%
IOC	-5.4%	98,494,500	0.7%
NESTLEIND	-4.7%	228,120	0.3%
SUNPHARMA	-4.1%	22,880,200	1.0%
COALINDIA	-3.6%	32,079,600	4.6%
HCLTECH	-3.5%	16,149,700	2.0%
BEL	-3.5%	83,744,400	2.5%
VEDL	-3.3%	31,235,600	4.7%
RELIANCE	-2.9%	34,797,250	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	6,162,021	149,965	2,422
ZEEL	53,214,447	149,146	280
ICICIBANK	12,116,698	107,203	885
ADANIENT	2,845,165	93,033	3,285
HDFCBANK	6,274,599	90,921	1,437
HDFC	3,642,541	85,157	2,316
ITC	22,235,092	74,706	337
AXISBANK	9,376,433	70,790	755
INDIACEM	22,550,913	61,993	278

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.9	133	11,977,350
HEROMOTOCO	2,800	CE	25.9	2,649	415,500
M&M	1,300	CE	21.2	1,262	1,564,500
HEROMOTOCO	2,700	CE	52.0	2,649	358,800
ONGC	135	CE	3.6	133	5,940,550
ITC	350	CE	3.6	338	9,043,200
MARUTI	9,000	CE	155.6	8,744	392,000
DRREDDY	4,400	CE	111.4	4,382	195,500
TATAMOTORS	450	CE	4.5	414	7,092,225
BHARTIARTL	820	CE	8.4	788	4,561,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	220	PE	2.4	234	2,944,200
TATAMOTORS	400	PE	9.2	414	3,923,025
SBIN	500	PE	3.5	538	2,980,500
ITC	300	PE	0.5	338	4,483,200
INDUSINDBK	1,100	PE	9.6	1,206	1,175,400
ITC	330	PE	4.2	338	4,409,600
RELIANCE	2,200	PE	4.1	2,426	1,759,500
ITC	320	PE	1.8	338	3,769,600
MARUTI	8,000	PE	47.7	8,744	165,800
TCS	3,000	PE	45.1	3,100	568,050

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	870	CE	210,000	20900%	22.4
RAIN	215	CE	108,500	3000%	0.4
BHARATFORG	910	CE	154,000	2467%	2.0
COALINDIA	247	CE	134,400	1500%	2.5
BHARATFORG	770	CE	324,000	1309%	28.6
BHARATFORG	820	CE	213,000	1231%	11.4
COALINDIA	242	CE	659,400	1208%	3.8
GAIL	98	CE	100,650	1000%	0.4
JUBLFOOD	710	CE	150,000	991%	6.2
LT	1,920	CE	308,400	685%	42.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GODREJCP	780	PE	166,000	8200%	5.6
SAIL	82	PE	396,000	6500%	2.6
ZEEL	285	PE	633,000	3417%	17.4
BHARATFORG	750	PE	242,000	2589%	23.0
BHARATFORG	760	PE	170,000	2329%	27.5
HINDALCO	405	PE	181,675	1436%	11.2
MOTHERSON	74	PE	101,250	1400%	2.0
BHARATFORG	720	PE	134,000	1389%	12.5
JUBLFOOD	640	PE	170,000	1136%	26.4
BHARATFORG	740	PE	135,000	1127%	19.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	16,208	30.0
RELIANCE	2,440	CE	13,814	51.0
RELIANCE	2,400	CE	13,159	70.8
INFY	1,500	CE	12,429	24.5
ZEEL	300	CE	11,459	8.9
INFY	1,460	CE	10,488	38.5
TCS	3,100	CE	9,955	86.2
ZEEL	280	CE	9,142	15.7
RELIANCE	2,460	CE	9,055	42.8
INFY	1,440	CE	8,512	47.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	8,464	43.7
INFY	1,400	PE	7,041	29.8
RELIANCE	2,300	PE	6,380	15.1
RELIANCE	2,200	PE	6,055	4.1
RELIANCE	2,420	PE	5,491	53.0
RELIANCE	2,440	PE	4,865	63.3
BAJFINANCE	7,400	PE	4,803	255.2
TCS	3,000	PE	4,198	45.1
HINDALCO	400	PE	3,801	9.2
HDFCBANK	1,440	PE	3,778	32.7

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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