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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	17,651	12,808,900	8,430,850	27.05	1.37	17000
PREVIOUS	17,683	12,827,000	9,165,500	27.95	1.41	
% CHANGE	-0.18%	-0.14%	-8.02%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but recovered some losses in the second half.
- Nifty lost 31 points to close at 17624.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 1.37 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 17000.

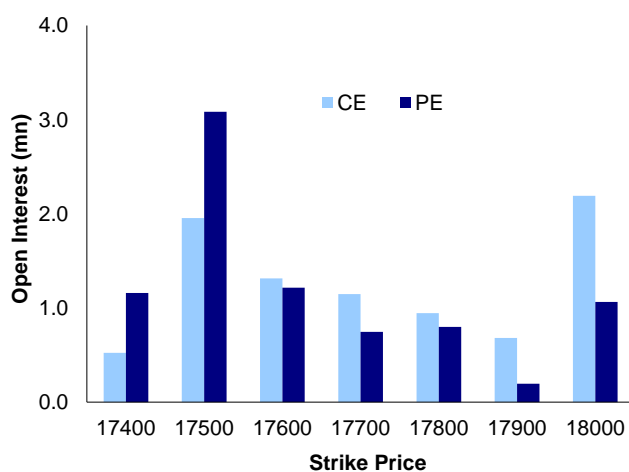
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

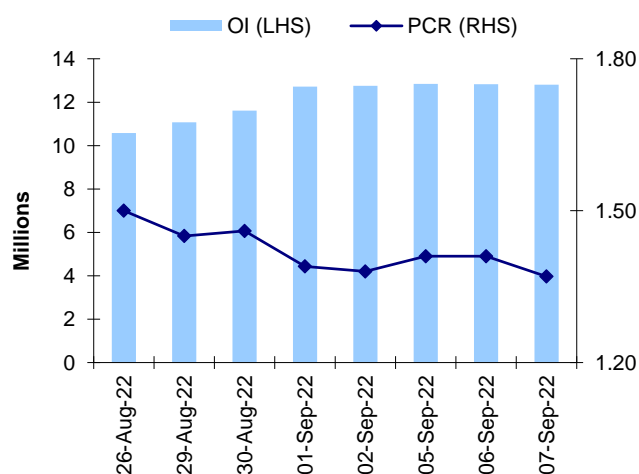
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 1,244,474 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CONCOR	40.5%	8,185,000	8.5%
JKCEMENT	25.5%	322,000	4.1%
RAMCOCEM	19.6%	4,937,650	1.7%
BAJAJ-AUTO	19.4%	2,794,000	-2.1%
PERSISTENT	19.2%	712,050	-1.5%
ACC	15.7%	3,385,750	3.2%
BSOFT	14.6%	8,126,300	-1.6%
OFSS	11.4%	542,000	-0.6%
TATAMOTORS	10.4%	68,602,350	-2.6%
INDIGO	10.0%	2,546,700	-2.2%
FSL	8.9%	18,486,000	6.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	-12.6%	618,250	4.2%
EXIDEIND	-5.6%	28,220,400	-1.6%
CROMPTON	-5.5%	4,648,500	1.4%
HEROMOTOCO	-4.4%	2,898,900	-0.4%
TVSMOTOR	-4.1%	8,026,200	-1.2%
BALRAMCHIN	-4.1%	7,667,200	0.6%
ABB	-4.1%	1,193,750	-1.5%
INDUSTOWER	-3.7%	16,060,800	1.0%
GODREJCP	-3.7%	6,050,000	4.0%
GSPL	-3.7%	3,547,500	3.0%
SBILIFE	-3.4%	5,990,250	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	126,794,211	885,482	753
CONCOR	21,576,035	156,197	727
AMBUJACEM	28,272,706	126,656	449
TATAMOTORS	20,764,508	93,076	446
RELIANCE	3,455,942	89,196	2,582
ICICIBANK	8,814,960	77,283	876
AXISBANK	10,156,460	76,281	755
ADANIANT	2,188,110	75,668	3,474
TATAPOWER	30,474,615	75,607	247

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	3.9	239	13,280,400
NTPC	170	CE	3.3	168	26,145,900
HEROMOTOCO	3,000	CE	28.5	2,863	700,500
ONGC	140	CE	2.2	133	10,506,650
COALINDIA	240	CE	6.1	239	5,976,600
M&M	1,340	CE	16.8	1,294	1,810,900
ACC	2,500	CE	51.6	2,420	541,750
ITC	330	CE	4.9	327	13,667,200
SBIN	550	CE	7.1	534	7,852,500
TATASTEEL	110	CE	3.6	108	35,725,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	PE	29.8	2,420	273,250
COALINDIA	230	PE	2.9	239	2,746,800
ACC	2,200	PE	12.4	2,420	251,750
ONGC	130	PE	3.3	133	3,807,650
INDUSINDBK	1,000	PE	6.3	1,096	1,624,500
ITC	320	PE	3.1	327	5,948,800
TATAMOTORS	450	PE	17.9	447	4,498,725
WIPRO	400	PE	8.3	409	2,708,000
SBIN	500	PE	3.3	534	3,022,500
ITC	310	PE	1.1	327	4,700,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	495	CE	210,600	11600%	5.0
CONCOR	790	CE	156,000	7700%	11.7
RAMCOCEM	820	CE	119,850	6950%	14.7
CONCOR	820	CE	426,000	5986%	7.0
RAMCOCEM	790	CE	102,850	5950%	24.2
CONCOR	770	CE	467,000	4570%	16.2
AMBUJACEM	480	CE	1,704,600	2531%	7.6
FSL	117	CE	197,600	1800%	4.4
ABFRL	350	CE	221,000	1600%	3.8
MOTHERSON	147	CE	351,000	1460%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	730	PE	143,000	14200%	35.3
FSL	92	PE	332,800	6300%	0.2
CONCOR	720	PE	226,000	5550%	29.4
CONCOR	750	PE	141,000	2720%	46.5
AMBUJACEM	460	PE	142,200	2533%	22.9
ABFRL	320	PE	127,400	1533%	10.9
CONCOR	690	PE	150,000	1264%	16.6
CONCOR	710	PE	105,000	1213%	24.1
AMBUJACEM	455	PE	149,400	730%	20.0
ACC	2,400	PE	110,500	689%	70.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ACC	2,400	CE	23,803	89.3
ULTRACEMCO	7,000	CE	23,083	126.5
RELIANCE	2,600	CE	18,860	59.3
CONCOR	800	CE	18,227	10.2
AMBUJACEM	450	CE	18,175	18.4
ACC	2,500	CE	17,587	51.6
CONCOR	750	CE	16,806	22.6
INFY	1,500	CE	15,464	24.3
AMBUJACEM	460	CE	15,011	13.9
ULTRACEMCO	6,800	CE	15,002	206.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
CONCOR	700	PE	7,693	20.5
RELIANCE	2,580	PE	5,792	59.1
RELIANCE	2,600	PE	5,188	69.6
RELIANCE	2,560	PE	5,161	50.0
ACC	2,400	PE	5,140	70.2
INFY	1,400	PE	4,795	17.6
BHARTIARTL	740	PE	4,426	9.9
TATAMOTORS	450	PE	4,385	17.9
INFY	1,440	PE	4,329	30.4
ACC	2,300	PE	4,308	29.8

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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