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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	17,808	1,22,60,850	80,23,450	18.15	1.47	17280
PREVIOUS	17,627	1,28,37,250	1,02,78,600	-18.8	1.37	
% CHANGE	1.03%	-4.49%	-21.94%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained through the day.
- Nifty added 144 points to close at 17790.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17800PE and Reduction in 17700CE.
- PCR OI stands at 1.47 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17280.

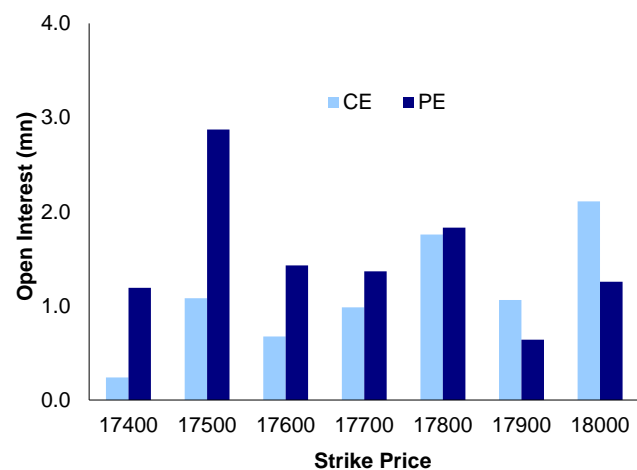
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

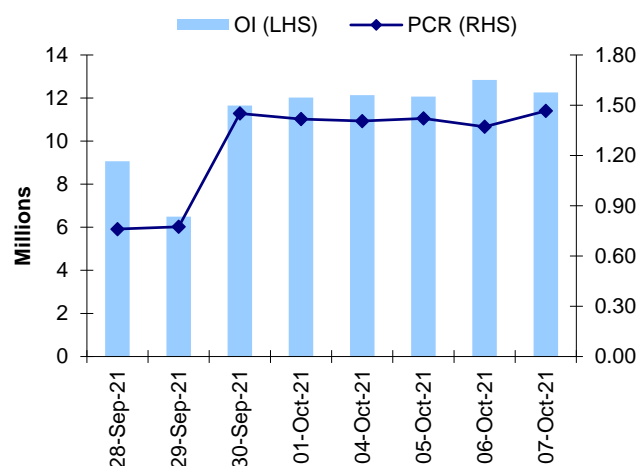
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 698,437Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSTOWER	17.4%	1,42,91,200	-2.2%
CIPLA	16.1%	1,20,96,500	0.3%
BATAINDIA	14.3%	21,10,350	6.4%
IPCALAB	12.7%	7,93,350	3.7%
ALKEM	11.6%	4,76,400	-0.7%
MCX	11.5%	19,85,200	5.8%
PERSISTENT	9.8%	2,17,800	2.4%
CROMPTON	9.0%	11,06,600	0.4%
NAUKRI	8.9%	9,59,375	0.5%
OBEROIRLTY	8.4%	12,53,700	9.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASHOKLEY	-13.2%	4,52,61,000	4.6%
ONGC	-12.1%	5,51,55,100	-4.6%
INDHOTEL	-9.4%	1,64,97,000	5.9%
BANDHANBNK	-7.5%	2,29,93,200	7.5%
MCDOWELL-N	-6.1%	1,48,75,000	3.3%
COROMANDEL	-6.0%	19,91,250	0.1%
IBULHSGFIN	-5.4%	4,23,36,700	0.8%
IOC	-5.2%	4,12,88,000	1.7%
GUJGASLTD	-4.6%	62,38,750	2.3%
ACC	-4.4%	29,38,000	2.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	16,32,38,084	6,01,203	377
TITAN	83,61,061	1,95,833	2,375
TATAPOWER	7,33,13,810	1,32,089	178
MARUTI	16,46,727	1,22,965	7,493
ONGC	5,97,69,140	97,599	160
HDFCBANK	56,32,862	91,110	1,611
M&M	95,15,673	83,045	878
RELIANCE	29,24,370	75,544	2,572
DLF	1,68,71,779	71,282	423

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	1.5	143	4,70,13,600
NTPC	145	CE	3.0	143	1,71,34,200
ONGC	165	CE	4.6	161	1,58,08,100
ONGC	170	CE	3.5	161	1,56,38,700
M&M	900	CE	19.5	879	29,30,900
ONGC	160	CE	6.5	161	1,24,81,700
INDUSINDBK	1,200	CE	32.2	1,172	31,27,500
COALINDIA	200	CE	6.2	192	1,30,20,000
HINDALCO	500	CE	11.8	480	49,96,600
TCS	4,000	CE	75.7	3,886	15,53,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	PE	1.8	161	58,36,600
INDUSINDBK	1,100	PE	14.1	1,172	14,40,900
CIPLA	900	PE	24.0	920	10,51,050
ONGC	160	PE	5.4	161	45,35,300
TCS	3,800	PE	72.5	3,886	5,99,700
ASIANPAINT	3,000	PE	15.0	3,289	2,58,000
TCS	3,600	PE	21.6	3,886	5,35,200
TCS	3,700	PE	38.9	3,886	5,02,500
COALINDIA	190	PE	7.8	192	34,06,200
RELIANCE	2,400	PE	8.5	2,579	16,25,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	233	CE	1,69,600	5200%	6.7
TITAN	2,340	CE	1,28,625	1615%	99.7
TITAN	2,360	CE	1,59,750	1051%	89.9
ASHOKLEY	147	CE	2,47,500	1000%	3.2
LT	1,960	CE	1,04,650	911%	4.5
APOLLOTYRE	232	CE	4,20,000	888%	9.8
MCX	2,000	CE	1,41,750	820%	58.1
MOTHERSUMI	290	CE	3,15,000	592%	1.9
MCX	1,900	CE	3,86,750	450%	88.6
EXIDEIND	187	CE	1,54,800	378%	6.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	2,300	PE	5,07,375	33725%	45.1
ITC	233	PE	1,05,600	3200%	5.5
M&M	870	PE	1,05,700	2417%	23.4
M&M	860	PE	2,42,200	1342%	18.9
MANAPPURAM	192	PE	1,86,000	933%	7.4
TATAMOTORS	370	PE	23,48,400	893%	14.0
TATAMOTORS	380	PE	11,25,750	798%	19.6
TITAN	2,200	PE	5,80,875	790%	16.9
BANDHANBNK	315	PE	1,54,800	760%	9.1
TATAMOTORS	400	PE	4,78,800	600%	32.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	400	CE	42,572	10.8
MARUTI	7,500	CE	32,847	241.2
TATAMOTORS	370	CE	31,047	22.2
TATAMOTORS	380	CE	30,812	17.6
TITAN	2,400	CE	29,870	74.0
TATAMOTORS	360	CE	28,627	28.0
MARUTI	8,000	CE	22,601	93.8
TATAMOTORS	420	CE	19,646	6.6
M&M	900	CE	18,172	19.5
TITAN	2,300	CE	17,941	122.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	350	PE	9,497	6.8
TATAMOTORS	330	PE	9,281	3.1
TATAMOTORS	340	PE	8,547	4.6
TATAMOTORS	360	PE	8,151	9.9
TATAMOTORS	320	PE	7,659	2.2
TATAMOTORS	300	PE	7,280	1.2
TITAN	2,200	PE	7,242	16.9
TITAN	2,300	PE	6,823	45.1
TITAN	2,100	PE	6,523	7.7
MARUTI	7,000	PE	5,144	61.6

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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