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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	17,329	12,126,700	8,889,850	14.85	1.22	16800
PREVIOUS	17,325	12,196,950	9,181,950	-5.55	1.24	
% CHANGE	0.02%	-0.58%	-3.18%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and trended lower before recovering completely in the second half.
- Nifty lost 17 points to close at 17314.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17000PE and reduction in 17400CE.
- PCR OI stands at 1.22 compared to 1.24 in the previous trading session.
- Nifty to trade with a support of 16800.

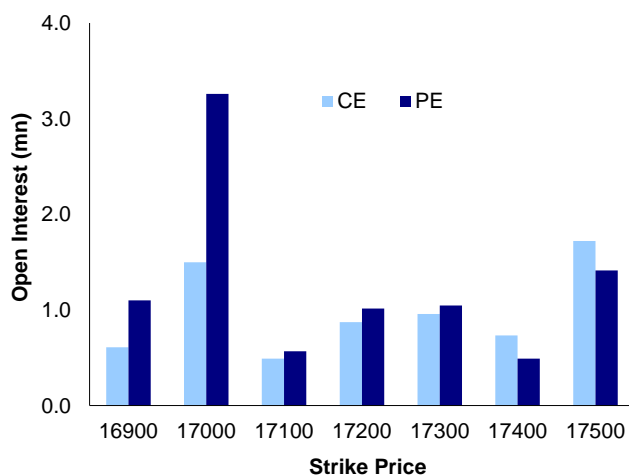
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

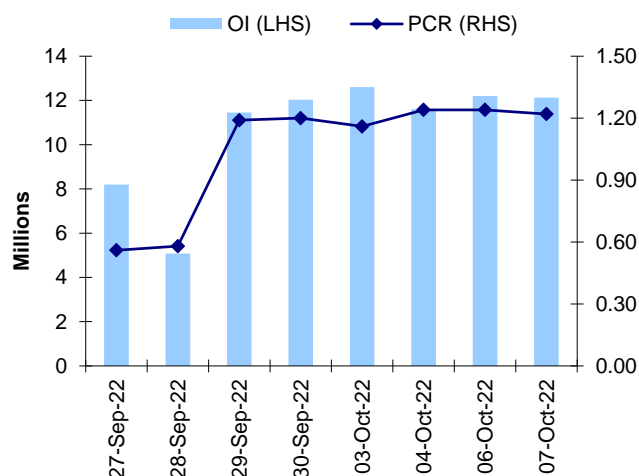
Stocks

- **Sector:-** Realty stocks traded positive.
- Market wide open interest is 969,123Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	25.5%	4,199,000	-1.7%
HEROMOTOCO	20.0%	2,919,000	-0.8%
RAMCOCEM	15.4%	3,555,550	-3.4%
BIOCON	10.5%	20,734,500	-2.9%
DELTACORP	9.9%	17,298,300	3.0%
TITAN	9.8%	5,635,875	5.3%
M&M	8.3%	11,338,600	-1.4%
IBULHSGFIN	8.0%	45,016,000	2.7%
ESCORTS	7.0%	1,173,700	0.1%
GUJGASLTD	6.5%	7,350,000	-2.0%
GODREJCP	6.4%	6,762,000	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	-6.5%	1,262,000	-2.9%
ASTRAL	-6.3%	1,114,575	0.7%
BERGEPAIN	-5.8%	7,210,500	1.7%
M&MFIN	-4.7%	21,612,000	0.3%
AXISBANK	-4.5%	44,644,800	0.1%
GRANULES	-4.3%	8,768,000	-0.4%
CUB	-4.2%	7,550,000	4.4%
BEL	-3.9%	80,518,200	1.5%
ICICIPRULI	-3.5%	6,654,000	0.2%
CANBK	-3.2%	40,378,500	0.9%
ABB	-3.0%	1,217,500	3.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TITAN	5,284,814	143,806	2,731
HDFCBANK	6,648,997	94,913	1,431
RELIANCE	3,560,167	86,579	2,432
ICICIBANK	9,705,750	85,225	883
ADANIANT	1,930,275	63,114	3,278
TCS	1,939,879	59,641	3,065
SBIN	11,065,307	58,606	530
AXISBANK	7,500,540	56,279	756
TATACHEM	4,737,463	55,733	1,182

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	2.0	134	11,935,000
HEROMOTOCO	2,800	CE	23.7	2,628	674,700
HEROMOTOCO	2,700	CE	49.9	2,628	603,900
HEROMOTOCO	3,000	CE	6.8	2,628	523,200
M&M	1,300	CE	15.5	1,244	1,828,400
ONGC	135	CE	3.9	134	5,898,200
ITC	340	CE	5.6	336	9,756,800
ITC	350	CE	2.9	336	9,568,000
MARUTI	9,000	CE	174.5	8,819	416,900
HEROMOTOCO	2,750	CE	34.2	2,628	356,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	220	PE	3.1	230	2,906,400
COALINDIA	225	PE	4.8	230	2,318,400
HEROMOTOCO	2,600	PE	68.1	2,628	206,100
TATAMOTORS	400	PE	9.4	412	4,176,675
HEROMOTOCO	2,500	PE	35.0	2,628	182,400
ITC	330	PE	4.8	336	4,713,600
SBIN	500	PE	3.6	533	2,965,500
ULTRACEMCO	6,000	PE	114.3	6,215	115,300
TCS	3,000	PE	53.2	3,072	694,950
IBULHSGFIN	130	PE	4.4	136	2,352,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	108	CE	111,600	1700%	1.8
GODREJCP	840	CE	102,000	1357%	24.0
IBULHSGFIN	157	CE	104,000	767%	1.8
RAIN	210	CE	150,500	617%	0.5
BIOCON	285	CE	271,400	594%	9.3
TITAN	2,760	CE	205,125	592%	72.0
MOTHERSON	95	CE	486,000	500%	0.3
BEL	106	CE	1,379,400	476%	3.5
DELTACORP	235	CE	657,800	450%	9.0
IBULHSGFIN	162	CE	168,000	367%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	180	PE	216,000	7900%	0.5
TITAN	2,720	PE	111,375	3613%	69.5
TATACHEM	1,180	PE	123,000	2360%	43.6
BEL	106	PE	239,400	2000%	3.0
TITAN	2,700	PE	486,750	861%	60.2
TITAN	2,640	PE	105,750	729%	39.0
SBILIFE	1,100	PE	227,250	373%	3.8
PNB	28	PE	1,424,000	368%	0.1
MCDOWELL-N	880	PE	219,375	333%	32.9
IBULHSGFIN	135	PE	424,000	279%	6.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TITAN	2,800	CE	17,968	54.5
TITAN	2,700	CE	15,234	102.4
RELIANCE	2,500	CE	14,114	33.0
RELIANCE	2,440	CE	13,118	56.7
TCS	3,100	CE	12,777	71.8
HEROMOTOCO	2,700	CE	11,414	49.9
BHARTIARTL	800	CE	10,505	14.0
TCS	3,200	CE	10,416	35.9
RELIANCE	2,400	CE	9,673	78.7
TATACHEM	1,200	CE	9,566	40.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TITAN	2,700	PE	8,886	60.2
RELIANCE	2,400	PE	7,722	36.5
TCS	3,000	PE	7,051	53.2
TITAN	2,600	PE	7,040	29.7
RELIANCE	2,440	PE	5,045	54.0
INFY	1,400	PE	4,469	28.3
RELIANCE	2,420	PE	4,440	44.7
TITAN	2,500	PE	4,394	14.7
TCS	2,900	PE	4,392	26.4
HDFCBANK	1,400	PE	4,221	16.9

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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