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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	17,879	97,33,600	1,16,25,100	94.75	1.45	17600
PREVIOUS	17,730	98,26,800	1,12,78,150	91.35	1.42	
% CHANGE	0.84%	-0.95%	3.08%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 144 points to close at 17784.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 17600PE and reduction in 18000CE.
- PCR OI stands at 1.45 compared 1.42 in the previous trading session.
- Nifty to trade with a support of 17600.

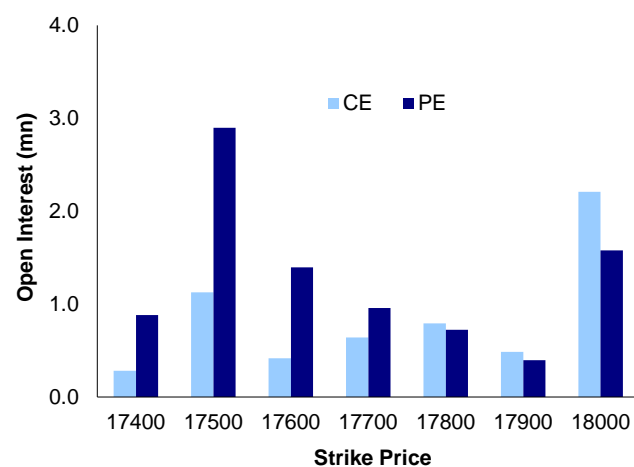
NIFTY LEVELS

17510 17600 17790 17940 18108 18320

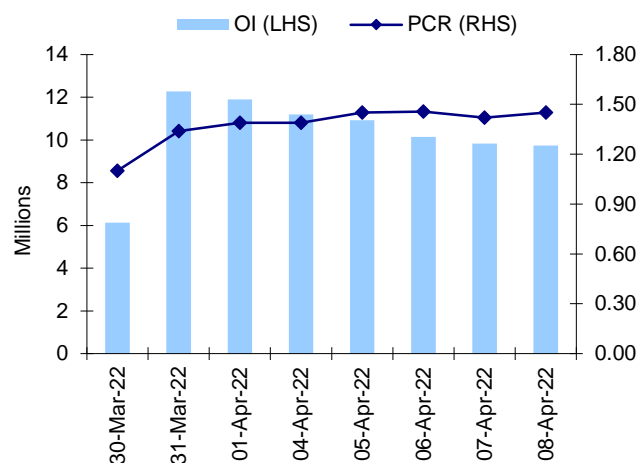
Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 888,253Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHOLAFIN	14.6%	93,17,500	8.0%
PERSISTENT	11.3%	3,06,600	0.1%
POLYCAB	11.2%	6,74,700	3.0%
IDEA	10.6%	73,78,00,000	2.8%
APOLLOTYRE	9.8%	1,43,62,500	2.9%
HDFCBANK	9.3%	5,17,78,100	-0.1%
GNFC	9.2%	30,87,500	1.7%
BANDHANBNK	8.1%	3,53,17,800	2.5%
ABB	7.3%	2,94,000	2.1%
OBEROIRLTY	6.7%	38,75,900	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJCP	-10.2%	68,24,000	3.9%
BEL	-8.1%	3,98,77,200	2.2%
ASHOKLEY	-8.0%	3,44,74,500	2.5%
GUJGASLTD	-7.9%	41,98,750	2.2%
ESCORTS	-7.0%	51,98,600	-6.1%
ICICIPRULI	-5.1%	55,53,750	2.3%
NBCC	-4.6%	2,68,44,000	-0.7%
JKCEMENT	-4.5%	3,23,400	1.8%
COROMANDEL	-4.4%	12,40,000	1.8%
IPCALAB	-4.2%	7,73,100	2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
GODREJCP	-10.2%	68,24,000	3.9%
BEL	-8.1%	3,98,77,200	2.2%
ASHOKLEY	-8.0%	3,44,74,500	2.5%
GUJGASLTD	-7.9%	41,98,750	2.2%
ESCORTS	-7.0%	51,98,600	-6.1%
ICICIPRULI	-5.1%	55,53,750	2.3%
NBCC	-4.6%	2,68,44,000	-0.7%
JKCEMENT	-4.5%	3,23,400	1.8%
COROMANDEL	-4.4%	12,40,000	1.8%
IPCALAB	-4.2%	7,73,100	2.6%

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	160	CE	1.0	153	213,29,400
ONGC	175	CE	2.8	172	157,54,200
COALINDIA	200	CE	6.0	196	103,86,600
HINDALCO	600	CE	12.5	583	59,26,475
TATAPOWER	300	CE	5.9	280	241,85,250
MARUTI	8,000	CE	95.9	7,602	4,84,300
HINDALCO	580	CE	20.2	583	47,40,750
GAIL	170	CE	3.0	163	59,47,500
NTPC	155	CE	2.0	153	123,51,900
TATAMOTORS	500	CE	4.8	454	146,46,150

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	PE	1.6	153	90,85,800
NTPC	140	PE	0.4	153	61,44,600
TATAPOWER	250	PE	2.7	280	76,54,500
COALINDIA	190	PE	4.9	196	28,14,000
TATAPOWER	260	PE	4.8	280	74,18,250
ITC	250	PE	1.7	269	83,93,600
NTPC	145	PE	0.7	153	43,14,900
TCS	3,700	PE	93.4	3,702	6,59,850
MARUTI	7,000	PE	57.6	7,602	1,36,400
CIPLA	1,020	PE	29.5	1,018	5,12,850

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GRASIM	2,000	CE	1,44,400	7500%	8.3
SBILIFE	1,160	CE	9,30,000	2002%	31.2
SBILIFE	1,180	CE	4,24,500	1351%	22.4
BEL	252	CE	1,52,000	900%	5.5
SYNGENE	700	CE	1,76,800	890%	11.2
GRASIM	1,900	CE	2,03,775	666%	21.2
AMBUJACEM	355	CE	2,80,500	568%	5.9
SYNGENE	660	CE	1,16,450	552%	24.1
TATACOMM	1,380	CE	2,00,000	549%	50.1
RBLBANK	130	CE	55,68,000	502%	7.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	90	PE	8,00,400	27500%	0.8
CHOLAFIN	740	PE	1,48,750	5850%	26.8
SBILIFE	1,150	PE	1,02,000	2167%	21.6
RBLBANK	95	PE	6,67,000	1817%	1.0
RBLBANK	112	PE	3,36,400	1350%	3.2
RBLBANK	105	PE	4,20,500	1108%	2.1
RBLBANK	100	PE	17,11,000	993%	1.5
CHOLAFIN	730	PE	1,88,750	907%	22.1
JSWSTEEL	760	PE	1,44,450	569%	29.1
BEL	245	PE	1,52,000	567%	12.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	28,266	81.8
ITC	270	CE	26,446	7.7
RELIANCE	2,700	CE	19,888	36.7
HDFCBANK	1,600	CE	18,990	17.5
ITC	280	CE	16,498	4.6
ITC	300	CE	16,301	1.9
ITC	260	CE	15,866	12.8
DRREDDY	4,500	CE	14,273	107.9
ITC	265	CE	14,067	9.8
DRREDDY	4,400	CE	13,769	156.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,500	PE	8,844	31.4
RELIANCE	2,600	PE	8,503	50.2
SUNPHARMA	920	PE	6,901	16.6
ITC	250	PE	6,077	1.7
RBLBANK	120	PE	6,050	4.9
ITC	260	PE	6,033	4.0
RBLBANK	130	PE	5,784	8.8
RELIANCE	2,500	PE	5,735	21.0
HDFCBANK	1,400	PE	5,682	7.2
RELIANCE	2,580	PE	5,192	42.5

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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