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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	17,900	1,27,17,100	63,59,400	5.1	1.56	17280
PREVIOUS	17,808	1,22,60,850	80,23,450	18.15	1.47	
% CHANGE	0.52%	3.72%	-20.74%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained through the day.
- Nifty added 104 points to close at 17895.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17900PE and Reduction in 18000CE.
- PCR OI stands at 1.56 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 17280.

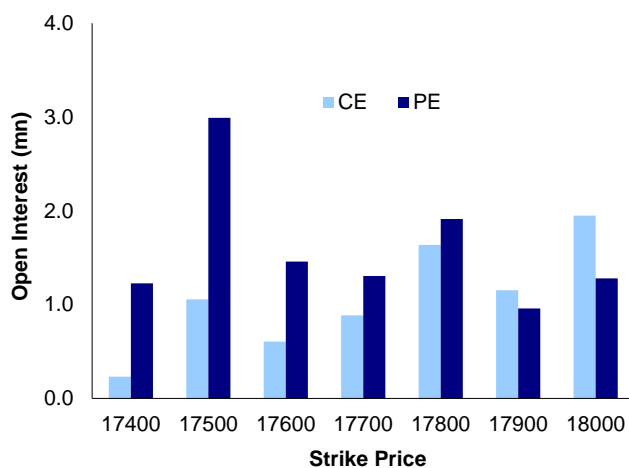
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

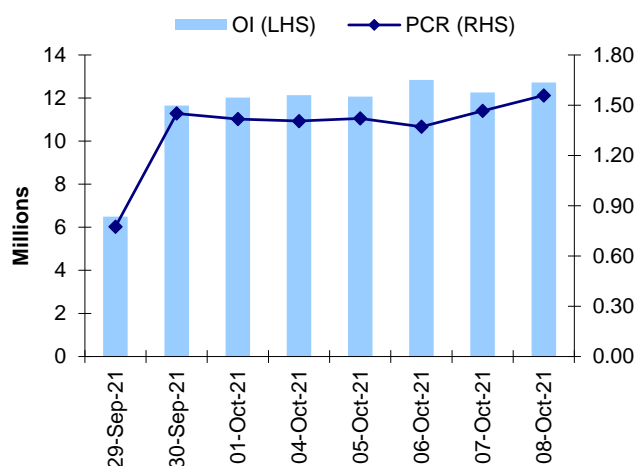
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 829,986Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	54.1%	3,35,550	5.3%
DIXON	29.5%	5,63,625	8.0%
INDIAMART	28.7%	2,32,575	5.5%
MRF	24.3%	65,030	5.6%
IRCTC	17.9%	32,89,000	4.0%
INDHOTEL	15.1%	1,89,93,000	3.3%
POLYCAB	14.1%	10,25,100	4.6%
OBEROIRLTY	14.0%	14,28,700	-2.1%
SUNTV	10.0%	1,50,21,000	-0.8%
BANKBARODA	9.9%	18,54,45,000	4.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-10.3%	2,06,19,000	5.3%
COROMANDEL	-8.0%	18,32,500	0.2%
CANBK	-6.5%	7,50,87,000	1.4%
JKCEMENT	-5.6%	70,525	-0.5%
MINDTREE	-5.5%	26,77,200	4.6%
M&MFIN	-5.3%	2,25,36,000	1.1%
BATAINDIA	-5.0%	20,04,200	1.0%
ASTRAL	-4.6%	6,67,975	0.5%
COFORGE	-4.5%	7,23,600	3.6%
SRF	-4.4%	7,53,875	3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	9,37,28,117	3,62,226	383
RELIANCE	72,79,003	1,92,370	2,671
TATASTEEL	1,07,22,015	1,41,318	1,301
TCS	29,34,339	1,15,843	3,936
TATAPOWER	4,33,65,657	76,862	177
SBIN	1,65,21,128	75,705	458
WIPRO	1,10,45,983	72,801	661
BANKBARODA	8,16,57,382	70,400	88
INDHOTEL	3,41,86,886	70,216	203

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	1.0	142	4,74,81,000
NTPC	145	CE	1.9	142	2,47,89,300
ONGC	170	CE	3.1	162	1,95,96,500
M&M	900	CE	16.5	879	34,65,700
ONGC	165	CE	4.4	162	1,57,54,200
TCS	4,000	CE	80.6	3,924	22,57,500
HINDALCO	500	CE	10.9	476	71,03,600
ONGC	160	CE	6.4	162	1,27,89,700
INDUSINDBK	1,200	CE	31.2	1,175	30,78,000
COALINDIA	200	CE	5.0	189	1,38,68,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	PE	1.5	162	62,98,600
INDUSINDBK	1,100	PE	11.8	1,175	14,20,200
TCS	3,700	PE	26.5	3,924	7,62,600
ONGC	160	PE	4.9	162	43,42,800
TCS	3,600	PE	14.2	3,924	6,86,700
HINDUNILVR	2,600	PE	41.0	2,638	4,86,000
COALINDIA	170	PE	1.7	189	48,80,400
TCS	3,800	PE	50.8	3,924	6,24,000
TCS	3,900	PE	94.0	3,924	5,53,800
BANKBARODA	80	PE	1.6	89	1,20,51,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	92	CE	9,94,500	84.0	3.8
BANDHANBNK	345	CE	1,67,400	45.5	16.4
MARICO	665	CE	1,34,000	10.2	1.4
INDHOTEL	207	CE	2,53,500	9.8	10.9
IEX	760	CE	3,90,000	8.8	28.4
IEX	720	CE	13,48,750	7.8	40.0
M&M	1,020	CE	1,21,800	7.3	3.2
IEX	710	CE	4,01,250	6.6	42.6
CUB	167	CE	1,64,300	6.6	8.2
RELIANCE	3,000	CE	4,40,750	5.4	7.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	700	PE	10,31,250	90.7	37.9
TATAMOTORS	385	PE	3,96,150	45.3	18.5
INDHOTEL	210	PE	2,76,900	34.5	16.7
BANDHANBNK	350	PE	1,63,800	29.3	18.3
BANKBARODA	86	PE	2,69,100	22.0	4.0
BANKBARODA	87	PE	2,10,600	17.0	4.3
BANKBARODA	77	PE	1,75,500	14.0	1.0
MOTHERSUMI	245	PE	1,54,000	13.7	15.5
COALINDIA	110	PE	1,21,800	13.5	0.1
IEX	670	PE	1,76,250	11.8	22.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	62,823	57.9
RELIANCE	2,600	CE	41,836	108.7
TCS	4,000	CE	38,034	80.6
TATAMOTORS	400	CE	32,782	12.5
RELIANCE	2,800	CE	27,302	27.4
IEX	700	CE	24,637	45.1
IRCTC	5,000	CE	23,291	232.4
RELIANCE	2,660	CE	21,446	75.1
RELIANCE	2,640	CE	18,148	85.1
TCS	4,100	CE	17,704	51.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	20,101	34.7
RELIANCE	2,500	PE	14,593	12.3
RELIANCE	2,400	PE	10,268	4.4
RELIANCE	2,560	PE	8,134	23.0
TCS	3,800	PE	7,614	50.8
TCS	3,700	PE	7,166	26.5
TCS	3,900	PE	6,836	94.0
TCS	3,600	PE	6,371	14.2
RELIANCE	2,460	PE	6,338	7.7
RELIANCE	2,580	PE	6,295	28.4

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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