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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	17,227	13,082,650	12,684,100	-13.55	1.15	16800
PREVIOUS	17,329	12,126,700	8,889,850	14.85	1.22	
% CHANGE	-0.59%	7.88%	42.68%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and had a volatile trading session.
- Nifty lost 73 points to close at 17241.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.15 compared to 1.22 in the previous trading session.
- Nifty to trade with a support of 16800.

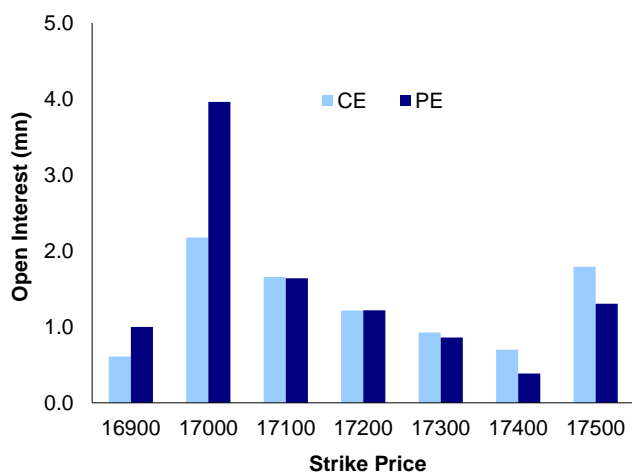
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

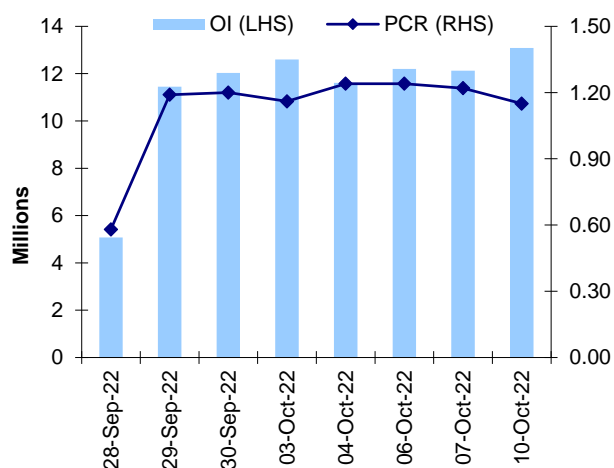
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide open interest is 1,076,286Cr.

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
TATAMOTORS	32,914,630	130,359	396
AXISBANK	14,106,654	107,996	777
TCS	3,064,063	94,795	3,119
HDFCBANK	6,554,651	92,369	1,415
RELIANCE	2,921,076	70,199	2,406
AMBUJACEM	12,806,265	67,361	523
ICICIBANK	7,357,588	64,757	882
TATACHEM	5,201,365	62,371	1,200
ADANIANT	1,590,792	51,706	3,246

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	1.7	134	11,877,250
HEROMOTOCO	2,700	CE	25.7	2,561	775,500
HEROMOTOCO	2,800	CE	12.3	2,561	761,400
HEROMOTOCO	3,000	CE	4.1	2,561	609,300
ONGC	135	CE	3.5	134	6,337,100
ITC	340	CE	3.5	329	11,404,800
M&M	1,300	CE	14.3	1,247	1,641,500
ITC	350	CE	1.8	329	10,441,600
DRREDDY	4,400	CE	85.5	4,353	232,875
MARUTI	9,000	CE	184.9	8,872	406,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,000	PE	38.3	3,119	1,083,600
SBIN	500	PE	3.6	531	3,117,000
HEROMOTOCO	2,500	PE	46.8	2,561	187,800
ITC	330	PE	7.9	329	4,515,200
TATAMOTORS	400	PE	18.3	393	4,139,625
ITC	320	PE	3.5	329	4,150,400
MARUTI	8,000	PE	28.6	8,872	172,600
RELIANCE	2,200	PE	3.7	2,409	1,724,750
TCS	2,900	PE	19.0	3,119	646,950
IBULHSGFIN	100	PE	0.7	128	2,172,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACONSUM	760	CE	132,300	4800%	21.1
PEL	820	CE	165,550	4200%	35.6
GRANULES	405	CE	184,000	1433%	0.8
IEX	172	CE	135,000	1100%	0.4
TATAMOTORS	395	CE	1,064,475	598%	13.9
INDIACEM	320	CE	382,800	474%	2.5
PFC	104	CE	130,200	425%	3.0
INDIACEM	282	CE	153,700	342%	11.0
RECLTD	94	CE	128,000	300%	2.2
TATAMOTORS	405	CE	803,700	255%	9.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	122	PE	144,000	3500%	4.0
CROMPTON	390	PE	100,500	644%	16.5
AXISBANK	770	PE	594,000	390%	17.4
ITC	322	PE	1,187,200	376%	4.4
BIOCON	265	PE	119,600	373%	4.2
GAIL	89	PE	118,950	333%	2.4
IDFC	75	PE	130,000	333%	4.3
RECLTD	85	PE	1,536,000	276%	0.5
TCS	3,120	PE	105,150	267%	81.7
IDFC	72	PE	250,000	257%	2.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	CE	40,664	91.7
TCS	3,200	CE	30,017	46.9
RELIANCE	2,400	CE	18,563	57.5
INFY	1,460	CE	17,048	41.7
TATAMOTORS	400	CE	16,160	11.7
TCS	3,300	CE	15,766	21.3
INFY	1,500	CE	15,612	26.1
RELIANCE	2,500	CE	13,802	21.5
INFY	1,440	CE	13,008	51.3
TATACHEM	1,200	CE	12,637	46.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	18,685	38.3
TCS	2,900	PE	12,908	19.0
RELIANCE	2,400	PE	11,762	47.7
TCS	3,100	PE	10,757	72.8
TCS	2,800	PE	10,622	9.3
TATAMOTORS	390	PE	7,586	13.2
INFY	1,400	PE	7,077	27.4
HDFCBANK	1,400	PE	6,581	21.5
TATAMOTORS	380	PE	6,511	9.2
TATAMOTORS	400	PE	6,325	18.3

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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