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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	17,115	13,286,050	11,365,550	-8.2	1.11	16800
PREVIOUS	16,978	13,414,300	10,596,600	-4.8	1.09	
% CHANGE	0.80%	-0.96%	7.26%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained in the second half.
- Nifty added 140 points to close at 17123.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17100CE and 17000PE.
- PCR OI stands at 1.11 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 16800.

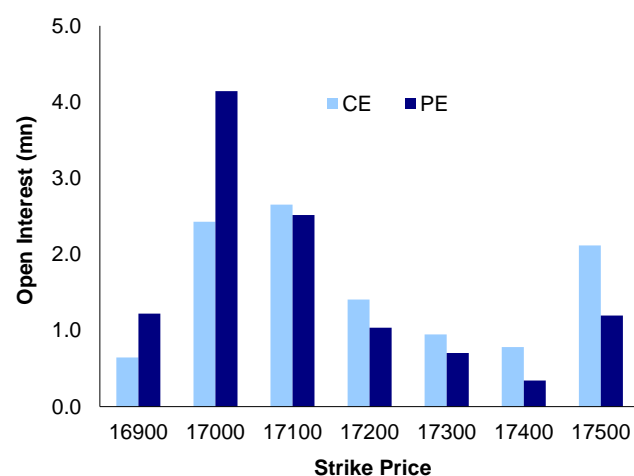
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

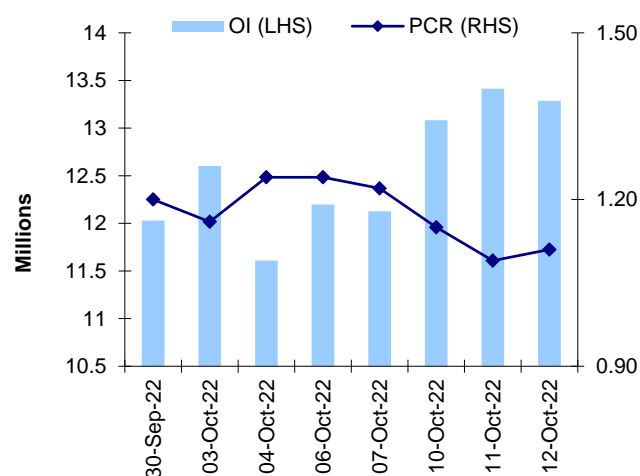
Stocks

- **Sector:** - FMCG and Banking stocks traded positive.
- Market wide open interest is 1,217,269Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAVINFLUOR	19.7%	540,450	2.5%
TVSMOTOR	10.9%	5,826,800	3.1%
HINDPETRO	9.1%	21,564,900	0.2%
UBL	8.9%	1,101,200	1.1%
AXISBANK	7.2%	47,622,000	2.9%
HCLTECH	6.8%	17,563,700	1.4%
INDHOTEL	6.5%	27,011,752	0.0%
INDIAMART	6.3%	266,550	1.5%
ABBOTINDIA	6.1%	50,040	-0.9%
WHIRLPOOL	5.9%	624,050	-1.6%
RAMCOCEM	5.9%	4,159,050	0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	-11.3%	20,286,000	0.0%
INDIACEM	-10.1%	15,523,700	2.7%
DABUR	-9.4%	12,456,250	2.8%
BAJAJ-AUTO	-8.2%	2,798,250	2.7%
BALKRISIND	-7.5%	2,206,800	1.7%
AARTIIND	-7.1%	3,819,050	1.2%
EICHERMOT	-5.4%	3,509,450	1.5%
INDUSINDBK	-5.1%	23,046,300	2.1%
CHOLAFIN	-4.5%	6,196,250	3.5%
POWERGRID	-4.3%	49,437,000	3.5%
MFSL	-4.0%	1,430,000	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	21,228,018	170,061	809
ICICIBANK	14,557,532	125,927	868
ADANIENT	2,972,601	95,353	3,224
RELIANCE	3,422,992	81,059	2,375
HDFCBANK	4,612,525	64,886	1,410
ASIANPAINT	1,812,549	58,961	3,248
AMBUJACEM	11,786,907	58,607	505
POWERGRID	26,466,248	56,613	216
TATAMOTORS	14,287,344	56,429	397

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	2.1	231	11,776,800
ONGC	140	CE	1.0	132	11,557,700
HEROMOTOCO	2,800	CE	9.8	2,559	718,800
HEROMOTOCO	2,700	CE	20.6	2,559	714,000
ONGC	135	CE	2.3	132	6,487,250
COALINDIA	230	CE	6.4	231	4,813,200
DRREDDY	4,400	CE	39.1	4,240	243,875
HCLTECH	1,000	CE	7.9	945	2,569,700
ITC	340	CE	3.5	331	11,289,600
IOC	70	CE	0.8	67	13,377,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	210	PE	0.8	231	2,919,000
COALINDIA	220	PE	2.0	231	2,625,000
TCS	3,000	PE	27.6	3,099	916,200
HEROMOTOCO	2,500	PE	40.2	2,559	190,800
COALINDIA	230	PE	5.2	231	2,032,800
SBIN	500	PE	2.8	534	3,159,000
ONGC	130	PE	2.8	132	2,467,850
ITC	320	PE	2.5	331	4,764,800
WIPRO	400	PE	8.1	409	2,464,000
ITC	330	PE	6.2	331	4,496,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	211	CE	135,000	2400%	7.6
IDFC	84	CE	1,590,000	1888%	0.8
BIOCON	265	CE	133,400	867%	10.3
IDFC	79	CE	310,000	417%	2.1
CUB	205	CE	185,000	311%	1.1
BHARTIARTL	780	CE	1,853,450	217%	11.9
MANAPPURAM	107	CE	564,000	185%	2.7
MOTHERSON	73	CE	209,250	182%	2.9
IEX	130	CE	210,000	180%	13.3
HINDPETRO	216	CE	124,200	171%	5.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LAURUSLABS	480	PE	341,100	1207%	10.1
MANAPPURAM	104	PE	114,000	850%	3.7
MANAPPURAM	103	PE	186,000	675%	3.3
IDFCFIRSTB	57	PE	270,000	500%	3.4
AXISBANK	810	PE	267,600	407%	22.6
GAIL	82	PE	210,450	360%	0.8
IDFC	75	PE	1,640,000	321%	2.4
FEDERALBNK	124	PE	450,000	309%	3.5
CUB	180	PE	405,000	305%	4.7
AXISBANK	800	PE	1,866,000	267%	18.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,100	CE	20,453	64.8
RELIANCE	2,400	CE	16,766	43.2
AXISBANK	800	CE	16,662	25.3
TCS	3,200	CE	14,571	27.5
INFY	1,500	CE	14,140	16.3
INFY	1,440	CE	10,440	33.4
INFY	1,460	CE	10,265	26.5
TATAMOTORS	400	CE	9,673	11.5
RELIANCE	2,500	CE	9,053	14.7
IDFCFIRSTB	60	CE	8,746	0.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,000	PE	7,470	27.6
INFY	1,400	PE	6,986	35.3
ADANIENIT	3,000	PE	5,706	49.1
AXISBANK	800	PE	5,302	18.1
ASIANPAINT	3,200	PE	5,156	71.9
TCS	3,100	PE	5,136	65.0
RELIANCE	2,300	PE	4,807	21.8
RELIANCE	2,360	PE	4,675	42.7
ADANIENIT	3,200	PE	4,656	114.1
TCS	2,900	PE	4,537	12.5

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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