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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	17,196	12,418,800	12,875,300	10.5	1.10	16800
PREVIOUS	17,011	13,662,200	10,485,350	-3.15	1.13	
% CHANGE	1.09%	-9.10%	22.79%	-	-	

OUTLOOK

Nifty

- Nifty opened above 17300 but gave up some gains in the second half.
- Nifty added 171 points to close at 17185.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17100 strike.
- PCR OI stands at 1.10 compared to 1.13 in the previous trading session.
- Nifty to trade with a support of 16800.

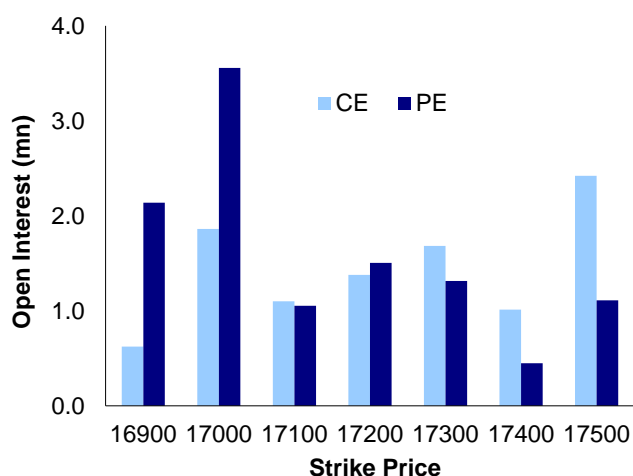
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

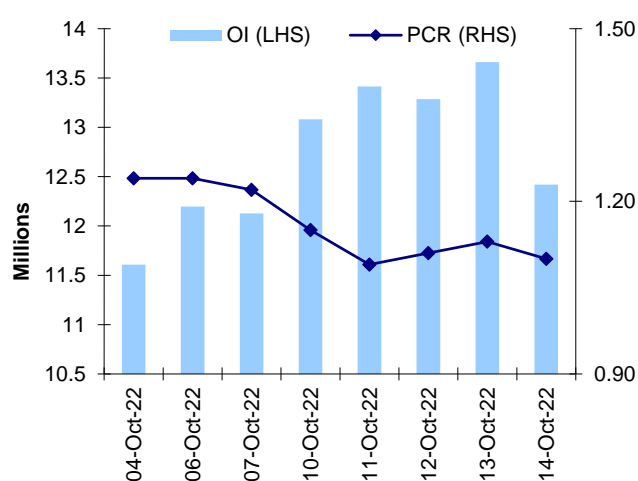
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 990,034Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	67.5%	2,421,900	-3.4%
JKCEMENT	20.7%	452,750	-1.2%
CUB	13.4%	7,680,000	1.1%
COROMANDEL	13.1%	1,139,600	-0.3%
COFORGE	12.9%	947,850	3.0%
MGL	11.5%	3,278,400	3.3%
NAVINFLUOR	11.5%	593,100	0.2%
FEDERALBNK	10.9%	105,130,000	4.4%
ESCORTS	10.2%	1,211,650	-1.7%
AMARAJABAT	8.5%	7,313,000	-0.6%
CROMPTON	7.7%	6,180,000	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTTS	-10.1%	965,200	1.5%
INFY	-7.8%	41,802,900	3.8%
AUBANK	-7.0%	6,382,000	3.4%
MINDTREE	-6.0%	2,583,800	1.7%
ICICIBANK	-5.9%	74,630,875	2.0%
M&MFIN	-5.6%	18,688,000	0.8%
LAURUSLABS	-4.3%	6,106,500	2.4%
CANBK	-4.0%	39,282,300	1.5%
ZEEL	-3.9%	94,539,000	-2.1%
AARTIIND	-3.8%	3,462,900	-0.2%
DIVISLAB	-3.8%	2,457,750	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	4,202,459	100,548	2,371
HDFCBANK	6,424,960	92,176	1,439
HDFC	3,867,131	90,480	2,344
FEDERALBNK	64,043,276	82,849	130
HCLTECH	7,424,383	75,053	1,003
ICICIBANK	8,199,540	71,527	870
TCS	2,245,977	69,996	3,099
AXISBANK	8,220,645	66,349	801
WIPRO	13,932,397	53,133	377

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	2.9	237	11,886,000
ONGC	140	CE	0.5	127	11,619,300
HEROMOTOCO	2,700	CE	11.1	2,535	662,400
HEROMOTOCO	2,800	CE	5.2	2,535	659,100
WIPRO	400	CE	2.4	377	9,410,000
ONGC	135	CE	1.0	127	7,407,400
BAJAJ-AUTO	3,700	CE	34.9	3,571	375,500
BPCL	310	CE	2.6	299	2,755,800
ONGC	130	CE	2.3	127	6,444,900
M&M	1,300	CE	7.7	1,234	1,724,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	2.2	237	2,709,000
WIPRO	380	PE	10.1	377	3,319,000
ITC	330	PE	4.3	333	4,998,400
WIPRO	350	PE	2.0	377	2,741,000
TCS	3,000	PE	23.2	3,096	770,400
MARUTI	8,000	PE	28.3	8,629	202,000
SBIN	500	PE	2.4	529	3,228,000
ITC	320	PE	1.5	333	4,601,600
HCLTECH	900	PE	1.4	994	1,081,500
TATAMOTORS	400	PE	14.2	396	4,193,775

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	145	CE	5,720,000	2911%	0.5
FEDERALBNK	141	CE	700,000	775%	0.9
FEDERALBNK	131	CE	1,370,000	585%	3.4
FEDERALBNK	137	CE	980,000	553%	1.4
MOTHERSON	72	CE	1,228,500	550%	1.2
FEDERALBNK	142	CE	1,470,000	539%	0.8
FEDERALBNK	139	CE	340,000	467%	1.0
IDFC	86	CE	110,000	450%	0.4
FEDERALBNK	133	CE	1,340,000	396%	2.5
FEDERALBNK	138	CE	820,000	310%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	1,010	PE	172,200	8100%	29.1
CUB	185	PE	155,000	3000%	6.6
MOTHERSON	69	PE	384,750	2750%	2.0
HCLTECH	1,020	PE	204,400	1986%	35.7
FEDERALBNK	129	PE	770,000	1825%	2.9
FEDERALBNK	130	PE	4,050,000	1588%	3.4
MFSL	680	PE	129,350	1431%	13.9
FEDERALBNK	128	PE	1,480,000	1245%	2.6
MFSL	700	PE	215,150	1224%	21.1
GUJGASLTD	460	PE	287,500	752%	10.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,500	CE	95,356	15.3
INFY	1,480	CE	43,592	21.4
INFY	1,460	CE	24,948	29.4
RELIANCE	2,400	CE	23,053	39.1
WIPRO	400	CE	22,025	2.4
INFY	1,520	CE	21,845	10.6
INFY	1,600	CE	21,521	3.1
HDFCBANK	1,440	CE	21,103	29.7
TCS	3,200	CE	20,840	20.7
INFY	1,540	CE	20,034	7.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	PE	25,269	8.2
INFY	1,460	PE	16,101	26.5
INFY	1,440	PE	13,912	17.7
INFY	1,420	PE	12,509	11.8
INFY	1,480	PE	12,482	38.2
HDFCBANK	1,400	PE	11,993	11.6
WIPRO	380	PE	10,355	10.1
HDFCBANK	1,420	PE	9,816	17.8
TCS	3,100	PE	9,655	59.7
TCS	3,000	PE	9,554	23.2

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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