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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	17,300	12,684,550	8,990,600	-10.7	1.11	16800
PREVIOUS	17,196	12,418,800	12,875,300	10.5	1.10	
% CHANGE	0.61%	2.14%	-30.17%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but gained through the day to close above 17300.
- Nifty added 126 points to close at 17311.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.11 compared to 1.10 in the previous trading session.
- Nifty to trade with a support of 16800.

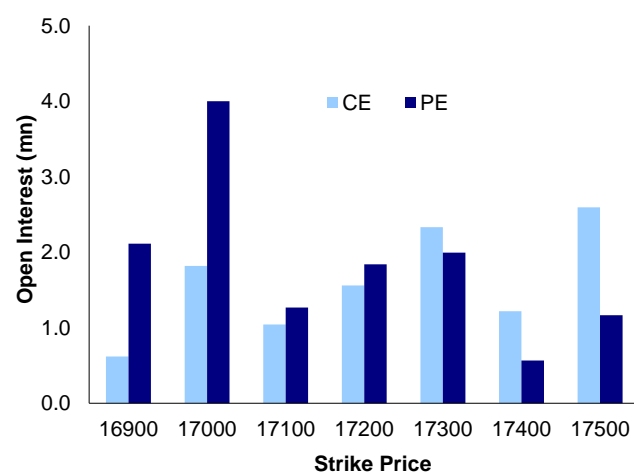
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

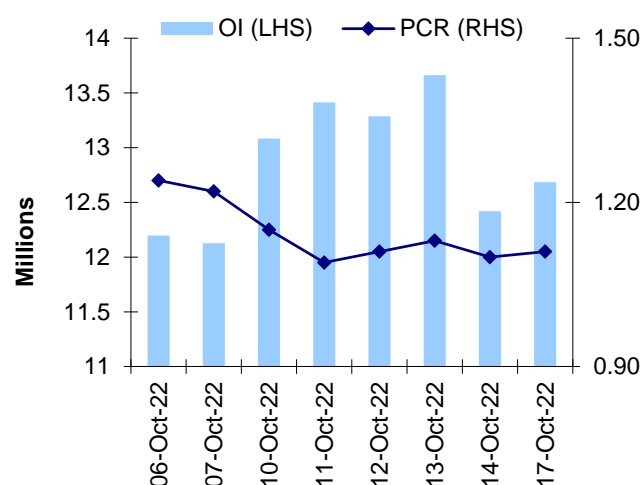
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 1,181,275Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	30.6%	10,030,000	4.9%
SYNGENE	19.5%	2,711,000	-2.3%
SHREECEM	13.2%	406,900	-1.7%
INDIAMART	12.0%	316,950	0.8%
CANFINHOME	11.1%	7,795,125	-0.3%
GNFC	11.0%	6,381,700	1.8%
CANBK	7.9%	42,376,500	4.7%
BANKBARODA	7.8%	105,300,000	4.4%
COROMANDEL	7.6%	1,225,700	0.0%
HAL	7.3%	4,055,075	1.2%
SBILIFE	7.2%	6,475,500	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	-20.2%	2,764,200	1.0%
BAJAJ-AUTO	-9.8%	2,593,250	1.6%
INDIACEM	-6.3%	16,196,500	1.4%
INFY	-5.8%	39,399,000	1.1%
MFSL	-4.4%	2,315,300	-0.1%
ZYDUSLIFE	-3.6%	12,409,200	1.7%
HEROMOTOCO	-3.6%	2,988,300	0.7%
MARUTI	-3.5%	3,131,800	1.2%
BATAINDIA	-3.2%	1,697,575	3.1%
TCS	-3.2%	12,411,900	0.4%
LTI	-3.2%	1,386,450	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,720,595	183,449	2,409
HDFCBANK	9,205,250	132,868	1,447
RELIANCE	3,936,069	93,312	2,371
HDFC	3,513,903	82,473	2,349
ICICIBANK	8,936,947	78,751	885
AXISBANK	9,463,827	76,420	814
SBIN	13,485,349	72,645	544
ADANIANT	1,985,298	63,504	3,213
AMBUJACEM	9,626,670	49,233	521

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	2.7	238	11,751,600
ONGC	140	CE	0.3	128	11,084,150
HEROMOTOCO	2,800	CE	4.0	2,554	624,600
WIPRO	400	CE	1.7	376	8,834,000
HEROMOTOCO	2,700	CE	9.4	2,554	561,900
BAJAJ-AUTO	3,700	CE	36.0	3,637	341,000
ONGC	135	CE	0.8	128	7,222,600
ONGC	130	CE	1.9	128	6,972,350
ITC	350	CE	1.1	333	11,353,600
ITC	340	CE	3.0	333	11,155,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	1.6	238	2,721,600
BAJAJ-AUTO	3,600	PE	46.2	3,637	167,500
HEROMOTOCO	2,500	PE	27.6	2,554	212,400
SBIN	530	PE	4.5	545	3,861,000
ULTRACEMCO	6,000	PE	52.8	6,287	146,100
WIPRO	380	PE	9.4	376	2,916,000
ITC	330	PE	4.0	333	4,972,800
M&M	1,200	PE	13.2	1,233	763,700
TCS	3,000	PE	13.5	3,113	782,400
ACC	2,200	PE	28.9	2,270	313,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FEDERALBNK	149	CE	1,130,000	1030%	0.3
CUB	192	CE	250,000	733%	4.9
FEDERALBNK	146	CE	280,000	600%	0.4
CUB	195	CE	995,000	410%	3.8
IEX	137	CE	262,500	367%	4.9
BPCL	290	CE	104,400	287%	9.7
MARICO	525	CE	217,200	262%	5.4
OBEROIRLTY	900	CE	447,300	242%	10.0
CANBK	237	CE	340,200	223%	7.3
BPCL	295	CE	289,800	222%	6.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CUB	190	PE	360,000	7100%	4.9
OBEROIRLTY	840	PE	100,100	1489%	15.8
RECLTD	91	PE	144,000	800%	1.3
CANBK	237	PE	162,000	757%	6.5
IDFCFIRSTB	63	PE	105,000	600%	7.4
TATASTEEL	87	PE	114,750	350%	0.2
CUB	185	PE	645,000	316%	2.9
RBLBANK	127	PE	245,000	277%	4.0
IDFC	78	PE	300,000	200%	2.6
SBIN	540	PE	2,706,000	198%	7.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	35,695	48.7
HDFCBANK	1,440	CE	31,375	26.6
INFY	1,500	CE	30,006	14.9
HDFCBANK	1,460	CE	28,468	16.7
HDFCBANK	1,500	CE	22,683	6.9
SBIN	540	CE	20,199	12.3
HDFCBANK	1,480	CE	16,433	10.2
RELIANCE	2,500	CE	16,060	13.5
SBIN	550	CE	15,187	7.1
INFY	1,480	CE	14,222	22.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,440	PE	13,499	18.2
HDFCBANK	1,400	PE	12,608	6.9
ACC	2,200	PE	12,322	28.9
SHREECEM	20,000	PE	10,580	193.1
HDFCBANK	1,420	PE	9,905	11.1
RELIANCE	2,400	PE	9,437	38.2
RELIANCE	2,360	PE	9,079	22.6
RELIANCE	2,300	PE	8,982	9.7
SBIN	530	PE	8,559	4.5
SBIN	540	PE	7,308	7.7

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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