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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	17,980	1,13,40,450	92,93,300	24.35	1.20	17650
PREVIOUS	17,974	1,12,72,300	55,54,800	30.1	1.36	
% CHANGE	0.03%	0.60%	67.30%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range though the day.
- Nifty added 12 points to close at 17956.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17000PE and in 18000CE.
- PCR OI stands at 1.20 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17350.

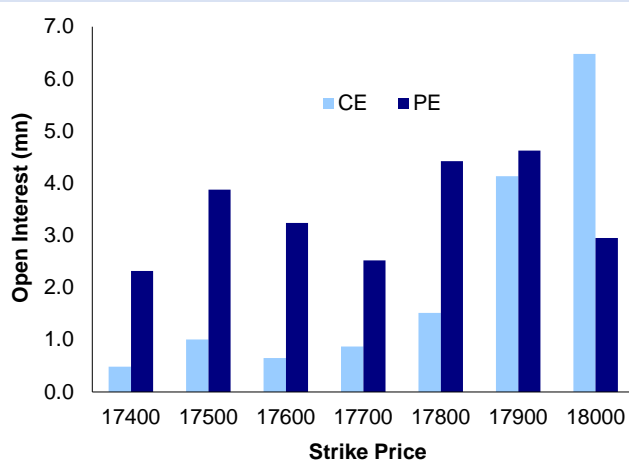
NIFTY LEVELS

17350 17550 17780 17945 18080 18197

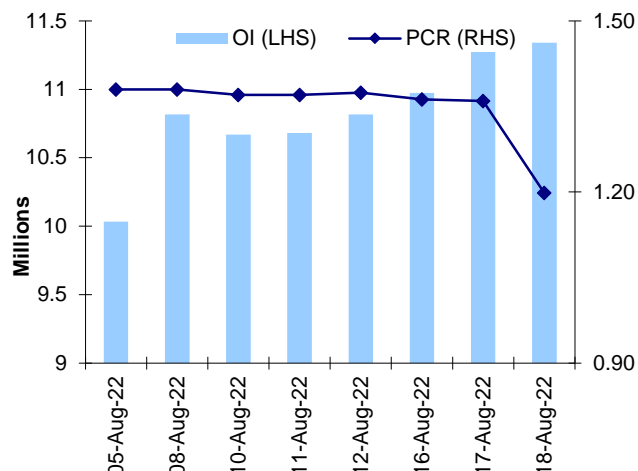
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 877,555Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	9.4%	8,04,625	1.5%
FSL	8.0%	1,96,87,200	0.4%
RBLBANK	7.4%	5,31,45,000	2.2%
ASHOKLEY	6.0%	4,99,10,000	-0.4%
CANBK	6.0%	4,29,86,700	0.3%
DRREDDY	5.9%	20,30,875	-2.1%
OBEROIRLTY	5.8%	47,27,100	2.3%
AMBUJACEM	5.7%	6,23,44,800	2.8%
HEROMOTOCO	5.4%	38,86,500	-0.2%
RAMCOCEM	5.4%	60,62,200	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIACEM	-17.3%	1,33,77,700	5.3%
JUBLFOOD	-8.9%	1,18,66,250	2.4%
INTELLECT	-6.7%	18,67,500	-1.1%
NAM-INDIA	-5.7%	23,16,800	-0.2%
CUB	-5.4%	56,95,000	0.6%
HDFCLIFE	-5.0%	2,62,75,700	-0.4%
IPCALAB	-5.0%	17,67,350	0.6%
DELTACORP	-4.8%	1,71,05,100	2.0%
ESCORTS	-4.2%	20,07,500	-0.8%
CANFINHOME	-3.8%	27,26,100	0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	1,31,37,856	1,15,637	885
ADANIENT	35,02,295	1,09,043	3,154
ADANIPOWER	2,57,13,957	1,01,975	399
RELIANCE	34,19,730	90,775	2,661
BHARTIARTL	1,03,54,897	75,762	733
AXISBANK	94,49,924	72,616	765
KOTAKBANK	36,61,316	68,765	1,905
AMBUJACEM	1,56,35,959	63,374	410
HDFCBANK	41,71,069	62,879	1,512

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	1.9	222	1,49,14,200
ONGC	140	CE	2.0	136	1,63,12,450
POWERGRID	230	CE	2.0	230	92,31,300
HEROMOTOCO	3,000	CE	20.7	2,918	10,53,300
M&M	1,300	CE	9.9	1,265	30,06,500
ACC	2,300	CE	42.4	2,330	5,66,250
COALINDIA	230	CE	1.0	222	69,34,200
TATAPOWER	240	CE	5.1	239	1,80,73,125
TATAMOTORS	500	CE	5.6	486	1,23,20,550
ITC	320	CE	1.9	316	1,43,93,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	PE	12.1	2,330	331,250
ACC	2,200	PE	1.1	2,330	2,59,000
EICHERMOT	3,200	PE	7.9	3,407	3,23,400
SBIN	500	PE	0.9	534	51,90,000
DRREDDY	4,100	PE	26.1	4,213	1,71,250
EICHERMOT	3,300	PE	19.5	3,407	2,75,450
ITC	300	PE	0.4	316	63,58,400
M&M	1,200	PE	5.0	1,265	10,07,300
TATAMOTORS	480	PE	8.0	486	45,28,650
ITC	310	PE	1.2	316	53,24,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	770	CE	1,08,500	12300%	6.7
ICICIPRULI	605	CE	1,38,000	2967%	8.2
ICICIPRULI	595	CE	1,23,000	1950%	12.1
ONGC	175	CE	2,81,050	1725%	0.2
CROMPTON	430	CE	3,06,000	1357%	2.1
ICICIPRULI	640	CE	1,26,000	600%	2.0
TRENT	1,540	CE	2,06,625	520%	10.7
ASTRAL	2,200	CE	1,29,525	423%	9.9
SBILIFE	1,330	CE	5,95,500	341%	18.2
TRENT	1,600	CE	2,01,550	321%	4.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IRCTC	720	PE	2,64,250	2645%	21.0
APOLLOTYRE	262	PE	1,71,500	2350%	3.7
ADANIANT	3,050	PE	2,51,000	1334%	35.3
JUBLFOOD	620	PE	2,27,500	971%	14.9
IRCTC	690	PE	2,96,625	959%	9.2
APOLLOTYRE	270	PE	1,33,000	850%	7.4
APOLLOTYRE	265	PE	5,21,500	831%	4.7
AMBUJACEM	410	PE	5,83,200	710%	7.3
ADANIANT	3,100	PE	4,49,000	613%	51.0
INDIACEM	205	PE	2,03,000	600%	5.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIANT	3,200	CE	30,592	61.3
KOTAKBANK	1,900	CE	26,872	34.3
RELIANCE	2,700	CE	26,630	21.9
RELIANCE	2,660	CE	25,380	36.9
ADANIANT	3,100	CE	25,280	109.6
IRCTC	700	CE	23,545	26.2
ADANIANT	3,300	CE	19,647	32.9
BHARTIARTL	730	CE	18,456	10.9
INFY	1,600	CE	15,913	17.3
KOTAKBANK	1,880	CE	15,754	44.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	12,106	10.8
ADANIANT	3,000	PE	10,477	24.9
RELIANCE	2,640	PE	10,358	22.5
ADANIANT	2,900	PE	9,737	13.2
SBIN	530	PE	7,919	6.2
RELIANCE	2,660	PE	7,726	32.4
BAJAJFINSV	16,000	PE	7,341	89.6
ADANIANT	3,100	PE	7,058	51.0
KOTAKBANK	1,860	PE	6,873	12.3
RELIANCE	2,620	PE	6,830	15.7

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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