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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	17,826	10,384,850	9,479,100	9.65	1.21	17380
PREVIOUS	17,628	11,000,500	8,742,900	6	1.20	
% CHANGE	1.12%	-5.60%	8.42%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 194 points to close at 17816.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17900CE and in 17800PE.
- PCR OI stands at 1.21 compared to 1.20 in the previous trading session.
- Nifty to trade with a support of 17380.

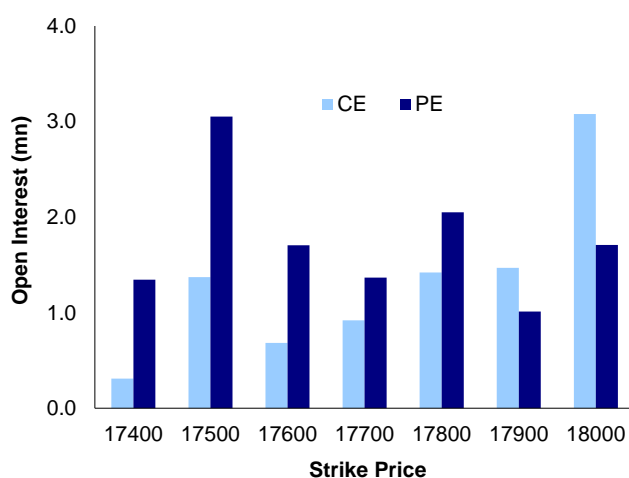
NIFTY LEVELS

17380 17507 17650 17780 17945 18080

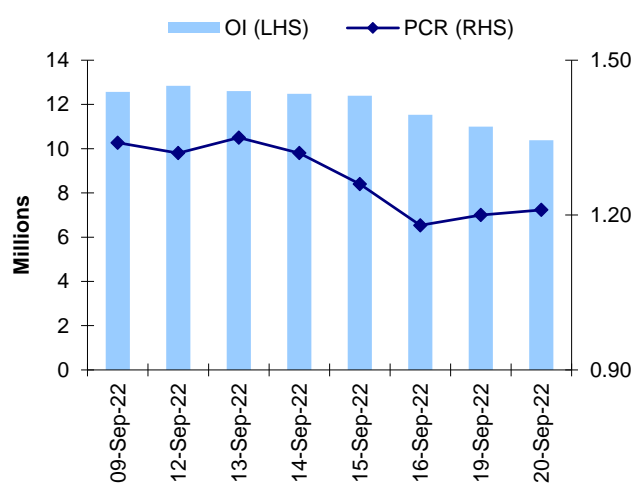
Stocks

- **Sector:** - Banking and Pharma stocks traded positive.
- Market wide open interest is 1,204,540 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	80.6%	5,966,025	-4.2%
CIPLA	14.6%	8,585,850	5.4%
GUJGASLTD	13.0%	6,558,750	1.0%
RAIN	12.1%	13,394,500	4.5%
JKCEMENT	10.9%	452,250	3.3%
HONAUT	9.1%	15,885	0.3%
LAURUSLABS	7.9%	6,722,100	4.0%
ALKEM	7.1%	483,200	2.2%
GNFC	7.1%	6,488,300	1.3%
BALRAMCHIN	6.7%	8,177,600	4.0%
BOSCHLTD	6.6%	221,800	0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-15.9%	1,864,500	0.5%
HEROMOTOCO	-8.9%	2,686,500	2.5%
INDIACEM	-8.4%	14,421,700	-2.2%
MCX	-6.2%	3,313,200	4.7%
IRCTC	-6.1%	13,767,250	2.0%
APOLLOTYRE	-5.8%	14,210,000	-0.2%
IPCALAB	-5.5%	1,600,300	1.5%
HINDALCO	-5.2%	29,055,100	2.3%
ABBOTINDIA	-5.2%	61,720	4.2%
MARICO	-4.9%	7,584,000	2.9%
GSPL	-4.8%	4,972,500	4.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	43,803,577	252,963	574
ADANIENT	3,338,704	128,403	3,835
ICICIBANK	12,090,663	111,058	917
RELIANCE	3,881,882	97,755	2,503
HDFCBANK	5,390,834	81,864	1,521
HDFC	3,195,080	79,240	2,486
TATAMOTORS	17,557,661	76,923	434
MARUTI	747,257	69,993	9,301
AXISBANK	8,274,079	67,251	813

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	0.6	230	13,465,200
HEROMOTOCO	2,900	CE	17.5	2,781	944,400
HEROMOTOCO	3,000	CE	8.4	2,781	918,300
POWERGRID	235	CE	2.0	233	14,841,900
NTPC	170	CE	3.2	172	23,575,200
ONGC	140	CE	1.0	133	12,135,200
COALINDIA	240	CE	1.5	230	8,030,400
ONGC	135	CE	2.3	133	9,293,900
COALINDIA	250	CE	0.4	230	7,060,200
M&M	1,340	CE	12.1	1,304	2,229,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	4.7	230	3,864,000
NTPC	170	PE	1.3	172	7,484,100
ONGC	130	PE	1.8	133	4,454,450
SBIN	550	PE	2.9	572	5,077,500
HEROMOTOCO	2,700	PE	25.3	2,781	203,700
LT	1,900	PE	15.2	1,937	723,000
HEROMOTOCO	2,600	PE	11.1	2,781	194,400
HEROMOTOCO	2,800	PE	65.9	2,781	188,100
CIPLA	1,000	PE	2.9	1,086	575,250
TATAMOTORS	400	PE	2.2	436	4,501,575

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	645	CE	284,400	3060%	3.6
CANFINHOME	580	CE	696,150	2875%	19.6
CANFINHOME	550	CE	250,575	2470%	34.3
LAURUSLABS	520	CE	425,700	1113%	22.0
IOC	69	CE	234,000	1100%	1.4
CANFINHOME	590	CE	246,675	1000%	15.6
AMBUJACEM	610	CE	414,000	326%	9.0
CANFINHOME	600	CE	1,056,900	317%	12.6
AMBUJACEM	585	CE	423,000	292%	17.3
LAURUSLABS	530	CE	337,500	241%	16.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANFINHOME	520	PE	108,225	11000%	7.7
INDUSINDBK	1,270	PE	174,600	2671%	40.8
CIPLA	1,080	PE	174,200	1962%	19.7
AMBUJACEM	575	PE	207,000	1050%	22.2
TVSMOTOR	1,080	PE	180,600	892%	25.6
CANFINHOME	540	PE	134,550	820%	13.1
BEL	106	PE	102,600	800%	0.9
APOLLOHOSP	4,500	PE	107,000	748%	84.2
CANFINHOME	530	PE	230,100	743%	10.2
SUNPHARMA	910	PE	165,900	577%	12.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,700	CE	31,761	149
RELIANCE	2,600	CE	27,611	14
MARUTI	9,500	CE	27,562	119
MARUTI	9,400	CE	25,144	156
BAJFINANCE	7,800	CE	22,285	107
DEEPAKNTR	2,200	CE	21,298	50
BHARTIARTL	800	CE	21,225	8
BAJFINANCE	8,000	CE	19,832	53
BAJFINANCE	7,600	CE	19,470	198
APOLLOHOSP	4,600	CE	18,111	106

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	18,181	39.0
INFY	1,400	PE	8,353	37.2
RELIANCE	2,400	PE	8,025	9.2
TCS	3,000	PE	7,325	41.5
MARUTI	9,300	PE	7,250	189.4
BAJFINANCE	7,600	PE	7,164	158.7
MARUTI	9,000	PE	6,866	76.4
HDFCBANK	1,500	PE	6,713	11.4
RELIANCE	2,520	PE	6,619	49.0
TATAMOTORS	430	PE	6,467	8.3

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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