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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	17,363	1,12,97,350	1,21,61,650	47.8	1.33	16630
PREVIOUS	17,159	1,08,66,050	93,08,800	41.65	1.35	
% CHANGE	1.19%	3.97%	30.65%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded negative before gaining significantly in the second half.
- Nifty added 197 points to close at 17315.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17200 strike.
- PCR OI stands at 1.33 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 16630.

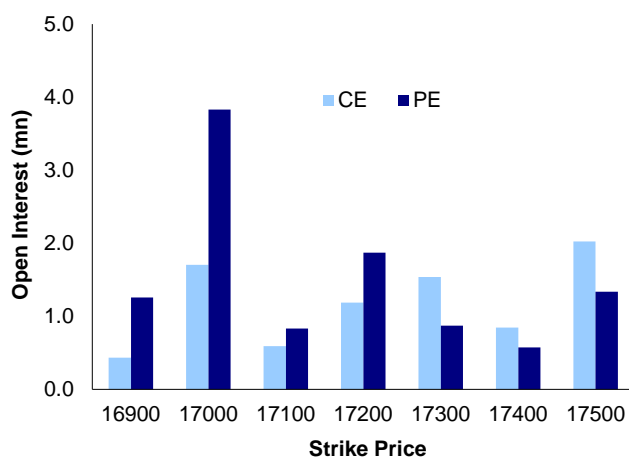
NIFTY LEVELS

16630 16883 17086 17226 17435 17642

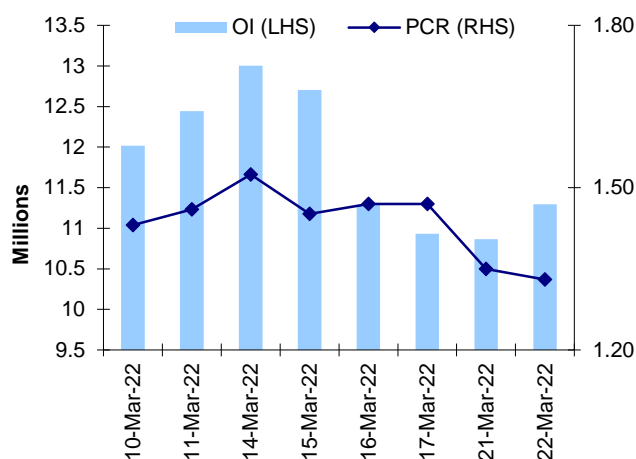
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide open interest is 1,040,510Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	28.1%	42,02,900	5.0%
DIXON	22.7%	6,70,625	-3.0%
GNFC	22.6%	43,53,700	4.9%
OBEROIRLTY	21.4%	26,83,800	0.3%
INTELLECT	19.2%	10,89,750	2.0%
INDHOTEL	17.5%	2,36,97,624	1.3%
JKCEMENT	14.7%	5,05,925	-2.8%
IDFCFIRSTB	10.6%	17,67,00,900	-3.0%
COROMANDEL	10.3%	12,09,375	-2.8%
HINDUNILVR	9.5%	1,50,12,900	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	-15.8%	1,62,08,100	-2.6%
BALRAMCHIN	-13.0%	80,81,600	-1.6%
CIPLA	-6.0%	93,04,750	-1.7%
JUBLFOOD	-5.9%	27,99,750	2.7%
NAVINFLUOR	-5.7%	3,90,600	-1.5%
ASHOKLEY	-4.8%	4,33,80,000	1.3%
PIDILITIND	-4.4%	28,18,750	-1.4%
MOTHERSUMI	-3.6%	3,61,69,000	2.3%
AUBANK	-3.6%	24,58,500	1.6%
IDEA	-3.2%	82,15,90,000	0.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,04,10,082	2,61,128	2,531
HDFC	63,57,856	1,51,410	2,403
TATAMOTORS	3,04,41,493	1,31,601	440
SBIN	2,61,57,969	1,27,202	494
TATASTEEL	81,79,588	1,06,991	1,302
TCS	29,07,611	1,06,829	3,701
HINDUNILVR	53,56,303	1,06,566	1,994
ITC	3,69,45,426	91,436	250
MARUTI	10,93,502	84,051	7,767

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.8	133	407,72,100
ONGC	200	CE	0.7	176	168,39,900
ONGC	170	CE	8.0	176	140,67,900
IOC	130	CE	1.0	121	148,98,000
ONGC	180	CE	3.2	176	108,80,100
TATAMOTORS	500	CE	1.6	442	182,17,200
NTPC	140	CE	0.4	133	116,45,100
ONGC	190	CE	1.3	176	87,08,700
MARUTI	8,000	CE	105.4	7,791	5,76,600
COALINDIA	200	CE	1.1	184	80,43,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	2.2	176	45,50,700
ONGC	160	PE	0.6	176	41,34,900
ONGC	165	PE	1.2	176	36,49,800
ITC	230	PE	0.3	250	1,11,16,800
HINDALCO	550	PE	1.7	595	27,74,575
TATAMOTORS	400	PE	2.2	442	58,08,300
TATAMOTORS	420	PE	5.5	442	56,85,750
MARUTI	7,000	PE	19.5	7,791	2,04,000
ITC	220	PE	0.2	250	86,30,400
BPCL	350	PE	1.7	369	13,21,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PETRONET	195	CE	2,76,000	1214%	5.1
AUROPHARMA	770	CE	4,08,000	988%	0.7
HINDUNILVR	2,020	CE	1,41,300	970%	32.1
INTELLECT	840	CE	1,32,750	436%	19.5
SUNTV	490	CE	3,49,500	430%	3.6
MARICO	505	CE	1,29,000	416%	4.7
NTPC	128	CE	4,27,500	400%	5.8
HINDUNILVR	2,040	CE	2,24,400	373%	23.9
HINDUNILVR	2,000	CE	4,28,100	369%	42.0
ITC	285	CE	2,78,400	358%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	73	PE	5,35,440	650%	1.0
RELIANCE	2,540	PE	1,83,250	486%	43.4
L&TFH	74	PE	3,56,960	471%	1.4
RELIANCE	2,520	PE	2,30,250	368%	34.5
GNFC	790	PE	1,56,000	264%	25.6
GNFC	780	PE	1,88,500	202%	20.9
BSOFT	460	PE	1,40,400	200%	12.6
VEDL	410	PE	5,42,500	178%	15.4
L&TFH	71	PE	3,92,656	175%	0.6
GNFC	800	PE	2,63,900	157%	30.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	85,622	64.8
RELIANCE	2,600	CE	64,558	18.5
RELIANCE	2,520	CE	46,758	52.5
RELIANCE	2,540	CE	43,736	41.8
INFY	1,900	CE	28,553	25.5
RELIANCE	2,560	CE	24,715	32.2
ITC	250	CE	22,773	4.6
TCS	3,700	CE	22,010	60.5
TATASTEEL	1,320	CE	20,151	32.6
MARUTI	8,000	CE	19,824	105.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	28,582	27.0
RELIANCE	2,400	PE	21,596	9.3
TATASTEEL	1,300	PE	13,080	35.1
RELIANCE	2,460	PE	11,446	16.9
RELIANCE	2,440	PE	10,445	13.6
RELIANCE	2,480	PE	10,325	21.3
SBIN	480	PE	8,633	4.8
TATASTEEL	1,200	PE	8,611	7.4
RELIANCE	2,520	PE	8,488	34.5
MARUTI	7,500	PE	8,473	78.2

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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