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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	17,586	72,93,150	1,32,28,900	8.55	0.83	17350
PREVIOUS	17,492	88,60,450	90,64,250	2.25	0.60	
% CHANGE	0.53%	-17.69%	45.95%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down but recovered well in the second half.
- Nifty added 86 points to close at 17577.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 17900CE and in 17400PE.
- PCR OI stands at 0.83 compared to 0.60 in the previous trading session.
- Nifty to trade with a support of 17350.

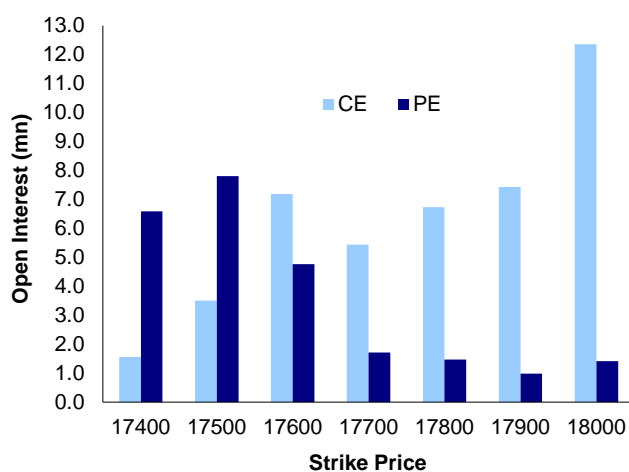
NIFTY LEVELS

17350 17650 17780 17945 18080 18197

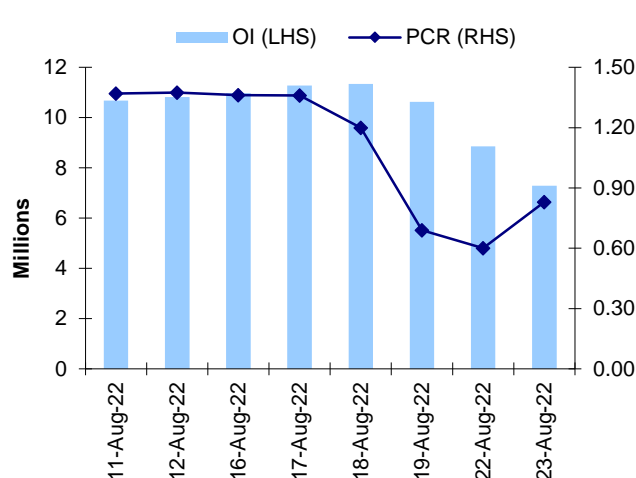
Stocks

- **Sector:-** Banking stocks showed strength.
- Market wide open interest is 1,231,103Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	28.9%	79,85,000	4.2%
ATUL	26.5%	1,49,700	3.2%
DIXON	15.2%	8,44,375	0.4%
DELTACORP	15.1%	1,80,02,100	3.6%
BEL	11.9%	2,74,55,000	3.2%
INDIACEM	11.8%	1,26,78,800	2.7%
IDFC	10.9%	13,04,80,000	2.9%
CROMPTON	10.0%	44,85,000	-1.2%
NTPC	9.6%	8,43,65,700	1.4%
CIPLA	8.6%	90,14,850	1.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POLYCAB	-11.8%	8,82,300	2.3%
INDUSTOWER	-11.8%	2,13,94,800	1.6%
IPCALAB	-10.9%	16,14,600	2.2%
ASHOKLEY	-9.4%	4,60,60,000	3.1%
GUJGASLTD	-9.3%	52,83,750	0.6%
AUBANK	-9.2%	64,11,000	1.5%
HDFCAMC	-9.0%	21,51,300	2.6%
NAM-INDIA	-8.3%	14,89,600	0.4%
ABBOTINDIA	-8.3%	41,320	0.3%
GRASIM	-7.7%	92,63,450	2.0%
GAIL	-7.3%	5,42,59,500	2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	41,69,136	1,25,552	3,031
RELIANCE	44,66,619	1,17,500	2,647
ICICIBANK	1,32,54,855	1,13,379	864
HDFCBANK	74,83,442	1,09,384	1,466
TATAMOTORS	1,77,79,238	80,901	460
TATASTEEL	7,05,31,639	75,239	108
AMBUJACEM	1,53,03,452	62,051	405
TCS	18,49,256	60,986	3,285
BHARTIARTL	82,29,797	60,418	738

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	0.9	223	1,34,56,800
HEROMOTOCO	3,000	CE	2.0	2,810	8,47,800
ONGC	140	CE	0.3	134	1,47,33,950
POWERGRID	230	CE	0.5	228	88,15,500
TATAMOTORS	500	CE	0.5	461	1,10,35,200
MARUTI	9,000	CE	24.7	8,732	6,12,200
COALINDIA	230	CE	0.4	223	62,53,800
ACC	2,300	CE	10.6	2,300	5,26,000
HEROMOTOCO	2,900	CE	7.6	2,810	4,52,700
DRREDDY	4,500	CE	2.7	4,205	2,56,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	PE	10.0	2,300	4,04,750
DRREDDY	4,100	PE	5.7	4,205	1,55,125
COALINDIA	210	PE	0.1	223	32,63,400
ACC	2,200	PE	0.3	2,300	2,66,750
NTPC	155	PE	0.2	159	63,78,300
SBIN	500	PE	0.4	523	40,30,500
EICHERMOT	3,100	PE	1.8	3,448	3,03,450
DRREDDY	4,000	PE	3.0	4,205	1,14,375
BPCL	330	PE	0.7	335	9,88,200
HEROMOTOCO	2,800	PE	17.6	2,810	1,76,700

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VOLTAS	960	CE	1,29,500	440%	35.2
BALRAMCHIN	340	CE	1,20,000	341%	14.8
GMRINFRA	33	CE	1,80,000	300%	1.1
MCDOWELL-N	770	CE	1,23,125	170%	7.3
HCLTECH	940	CE	1,29,500	164%	13.0
COALINDIA	227	CE	22,26,000	148%	0.6
ADANIANT	3,050	CE	3,24,000	145%	37.0
RAMCOCEM	770	CE	1,32,600	136%	5.4
ADANIAPORTS	840	CE	9,97,500	132%	9.1
HCLTECH	950	CE	5,34,100	126%	6.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	105	PE	10,25,000	439%	2.4
TATACONSUM	810	PE	2,85,300	411%	7.7
INDIACEM	210	PE	2,90,000	194%	4.9
BEL	295	PE	4,40,800	183%	2.1
IDFCFIRSTB	44	PE	81,00,000	169%	0.2
APOLLOTYRE	247	PE	2,90,500	159%	1.2
ADANIAPORTS	770	PE	6,50,000	143%	1.6
CANBK	225	PE	13,85,100	129%	0.8
BEL	292	PE	2,16,600	128%	1.5
EICHERMOT	3,400	PE	1,52,950	125%	18.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,640	CE	35,656	18.2
BAJAJFINSV	16,500	CE	33,667	150.4
RELIANCE	2,660	CE	30,988	11.7
BAJAJFINSV	17,000	CE	30,799	54.2
RELIANCE	2,620	CE	30,230	31.2
RELIANCE	2,700	CE	28,129	5.6
ADANIANT	3,100	CE	25,185	21.3
ADANIANT	3,200	CE	21,860	9.3
INFY	1,560	CE	21,138	7.7
SBIN	520	CE	20,786	5.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	30,274	4.8
ADANIANT	3,000	PE	23,516	31.8
ADANIANT	2,900	PE	22,822	12.1
RELIANCE	2,620	PE	18,456	7.8
RELIANCE	2,580	PE	17,088	3.2
RELIANCE	2,560	PE	16,392	2.5
ADANIANT	2,800	PE	14,942	5.8
BAJAJFINSV	16,000	PE	12,518	88.9
INFY	1,540	PE	11,800	10.6
INFY	1,520	PE	11,644	5.1

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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