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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	17,589	1,04,83,650	82,81,700	52.95	1.21	17180
PREVIOUS	17,408	47,66,000	84,40,600	-6.9	0.54	
% CHANGE	1.04%	119.97%	-1.88%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range before gaining in the second half.
- Nifty gained 121 points to close at 17536.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 1.21.
- Nifty to trade with a support of 17180.

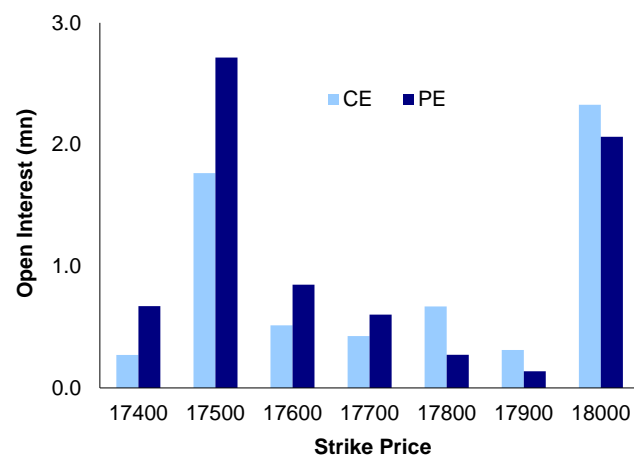
NIFTY LEVELS

17180 17303 17425 17645 17828 17932

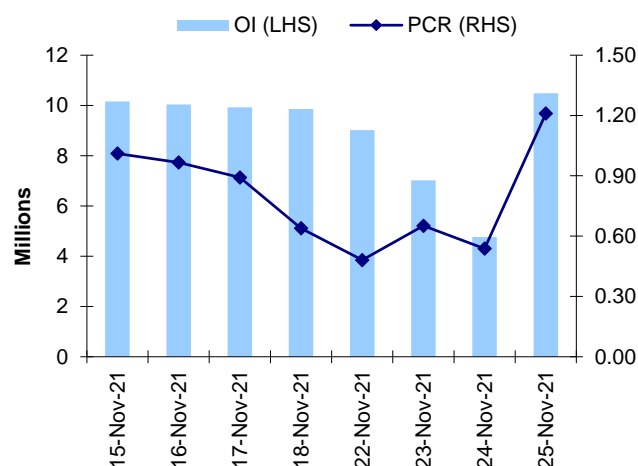
Stocks

- **Sector:** - Realty stocks traded positive.
- Market wide-open interest is 575,793Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	142.5%	88,34,70,000	5.9%
CHAMBLFERT	65.5%	20,80,500	5.4%
INDUSTOWER	57.3%	1,51,90,000	2.8%
AUBANK	55.3%	36,05,500	-1.1%
KOTAKBANK	46.6%	1,27,41,200	1.2%
MOTHERSUMI	44.9%	2,81,33,000	1.3%
DEEPAKNTR	43.8%	27,52,500	0.2%
METROPOLIS	42.2%	6,24,800	-2.8%
DIXON	40.5%	4,14,375	2.8%
DALBHARAT	40.1%	4,35,500	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-4.0%	1,56,450	-0.6%
POWERGRID	-3.2%	1,78,28,219	0.5%
IBULHSGFIN	-1.1%	3,65,14,900	5.5%
ESCORTS	4.0%	46,24,400	0.7%
ALKEM	4.8%	5,39,800	0.1%
GRASIM	5.7%	1,06,45,700	1.1%
CROMPTON	6.0%	15,62,000	1.7%
MCDOWELL-N	6.5%	1,64,67,500	0.4%
MFSL	7.0%	17,55,650	1.5%
BATAINDIA	7.7%	17,86,400	-0.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,95,68,487	4,79,950	2,493
ICICIBANK	1,77,49,726	1,33,185	751
TATAPOWER	5,17,77,691	1,23,870	243
ZEEL	3,08,05,171	1,04,067	341
HDFCBANK	51,25,826	77,839	1,526
MARUTI	10,07,618	75,886	7,573
TATAMOTORS	1,53,36,539	75,238	493
IDEA	59,51,60,678	67,173	12
AXISBANK	97,60,486	66,434	680

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	160	CE	4.4	157	65,73,000
MARUTI	8,000	CE	97.5	7,609	2,74,600
RELIANCE	2,500	CE	74.3	2,498	34,21,500
TATAPOWER	250	CE	9.2	244	79,85,250
HINDUNILVR	2,400	CE	30.9	2,360	9,15,300
COALINDIA	170	CE	2.1	157	49,35,000
HEROMOTOCO	2,700	CE	33.2	2,602	3,55,800
LUPIN	900	CE	29.2	903	6,18,800
INDUSINDBK	1,000	CE	25.9	964	16,63,200
RELIANCE	2,600	CE	37.7	2,498	23,01,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,600	PE	63.7	2,602	2,63,400
MARUTI	7,500	PE	175.2	7,609	1,40,900
RELIANCE	2,400	PE	30.7	2,498	16,19,750
RELIANCE	2,300	PE	11.8	2,498	15,00,250
ASIANPAINT	3,100	PE	57.3	3,157	1,43,250
M&M	880	PE	22.6	895	3,85,000
TCS	3,500	PE	93.2	3,458	4,65,750
HDFCBANK	1,500	PE	20.6	1,531	12,94,150
ITC	220	PE	2.2	232	82,14,400
TATASTEEL	1,200	PE	60.9	1,179	16,44,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LUPIN	910	CE	1,46,200	3340%	23.9
RBLBANK	197	CE	1,04,400	1700%	12.0
AUROPHARMA	850	CE	1,02,050	1644%	0.7
FEDERALBNK	92	CE	1,60,000	1500%	3.9
NMDC	200	CE	1,07,200	1500%	0.2
NATIONALUM	102	CE	1,10,500	1200%	2.5
IRCTC	860	CE	1,26,750	1200%	43.1
SUNTV	540	CE	2,08,500	1164%	22.0
BANDHANBNK	315	CE	3,74,400	767%	15.7
IDEA	14	CE	1,19,00,000	750%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	370	PE	2,54,200	8100%	21.0
IDEA	11	PE	1,14,10,000	5333%	0.6
ICICIBANK	690	PE	2,83,250	4020%	4.2
AUROPHARMA	850	PE	1,09,200	3260%	173.6
SAIL	107	PE	1,52,000	3100%	3.9
SAIL	117	PE	1,14,000	2300%	10.0
COALINDIA	142	PE	1,80,600	2050%	1.1
PNB	48	PE	5,44,000	1600%	7.9
M&M	880	PE	3,85,000	1386%	22.6
IDFCFIRSTB	43	PE	1,33,000	1300%	0.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	62,936	74.3
RELIANCE	2,400	CE	35,422	128.5
RELIANCE	2,600	CE	33,619	37.7
RELIANCE	2,700	CE	19,079	19.6
RELIANCE	2,460	CE	9,719	92.8
RELIANCE	2,480	CE	9,276	82.9
RELIANCE	2,440	CE	9,131	103.8
RELIANCE	2,540	CE	8,459	56.9
RELIANCE	2,800	CE	7,967	10.5
ITC	240	CE	7,381	4.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	18,206	30.7
RELIANCE	2,300	PE	16,432	11.8
RELIANCE	2,200	PE	8,030	5.6
RELIANCE	2,500	PE	5,941	73.4
RELIANCE	2,340	PE	5,126	17.7
RELIANCE	2,360	PE	4,873	21.3
RELIANCE	2,460	PE	4,507	52.8
RELIANCE	2,380	PE	4,426	25.8
RELIANCE	2,440	PE	4,418	44.6
RELIANCE	2,420	PE	3,834	37.9

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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