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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	17,260	85,15,400	1,03,06,250	15.35	1.70	17070
PREVIOUS	17,081	63,28,550	64,55,500	46.95	0.74	
% CHANGE	1.05%	34.56%	59.65%	-		

OUTLOOK

Nifty

- Nifty opened positive and remained range bound before gaining in the second half.
- Nifty added 206 points to close at 17245.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 17300CE and in 17200PE.
- PCR OI stands at 1.70.
- Nifty to trade with a support of 17070.

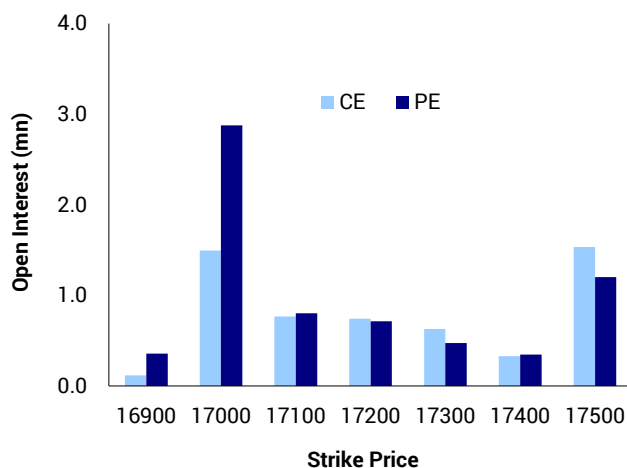
NIFTY LEVELS

16932 17070 17197 17281 17458 17582

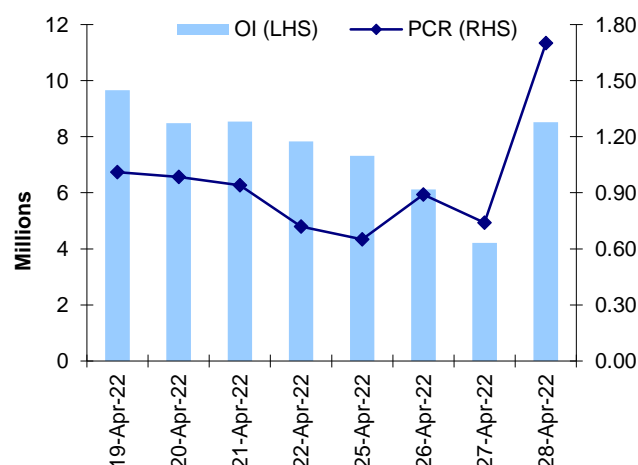
Stocks

- **Sector:-** FMGC stocks traded positive.
- Market wide open interest is 611,375Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COROMANDEL	75.8%	14,72,500	6.1%
MCX	74.2%	21,00,000	2.7%
GMRINFRA	59.0%	9,82,80,000	0.4%
PFC	57.6%	4,05,91,400	0.1%
LAURUSLABS	56.7%	81,93,600	-1.3%
HINDCOPPER	47.9%	1,61,76,600	-0.1%
DELTACORP	44.8%	1,37,03,400	-0.2%
IEX	40.4%	4,79,81,250	-1.9%
IDFC	38.5%	10,87,40,000	0.1%
HDFC	36.2%	2,04,62,700	0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,18,20,892	3,33,811	2,820
ADANIPOWER	4,84,65,993	1,44,386	284
HDFCBANK	1,03,86,861	1,42,207	1,371
ICICIBANK	1,86,49,559	1,38,719	747
HINDUNILVR	58,65,359	1,30,231	2,242
HINDALCO	2,50,42,778	1,21,197	489
AXISBANK	1,10,37,317	85,492	780
HDFC	34,24,941	76,181	2,224
ITC	2,79,24,384	72,825	261

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	240	CE	4.9	236	56,84,978
HINDALCO	500	CE	18.2	489	45,46,175
COALINDIA	200	CE	5.6	191	47,67,000
NTPC	160	CE	5.9	160	69,02,700
ITC	300	CE	1.3	261	89,15,200
MARUTI	8,000	CE	286.6	7,915	2,61,000
NTPC	165	CE	3.8	160	57,22,800
HDFCBANK	1,500	CE	8.8	1,362	66,08,800
ITC	270	CE	4.5	261	71,32,800
HDFCBANK	1,400	CE	29.9	1,362	64,30,050

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	500	PE	15.1	507	27,90,000
TATAMOTORS	400	PE	6.3	437	40,49,850
ITC	260	PE	7.0	261	36,44,800
TCS	3,600	PE	90.8	3,579	3,22,200
HDFC	2,200	PE	69.7	2,222	5,70,900
ITC	250	PE	3.2	261	32,06,400
TCS	3,500	PE	49.1	3,579	2,88,150
BAJAJ-AUTO	3,800	PE	115.5	3,812	68,750
WIPRO	500	PE	12.3	524	10,18,400
RELIANCE	2,600	PE	24.2	2,825	9,94,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	215	CE	7,05,000	9300%	11.9
HINDUNILVR	2,280	CE	2,10,600	2708%	40.2
VEDL	415	CE	2,10,800	1600%	16.5
POWERGRID	242	CE	2,13,320	900%	4.1
BANKBARODA	127	CE	1,05,300	800%	1.8
NATIONALUM	122	CE	2,12,500	733%	1.5
POWERGRID	270	CE	2,18,653	720%	0.6
IEX	210	CE	3,03,750	710%	14.5
MARICO	540	CE	1,29,000	706%	22.3
JUBLFOOD	530	CE	1,39,375	619%	37.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	170	PE	2,32,500	6100%	1.1
RELIANCE	2,840	PE	1,29,750	1574%	102.5
BPCL	450	PE	4,53,600	1226%	80.0
MANAPPURAM	90	PE	1,32,000	780%	0.7
NATIONALUM	97	PE	1,27,500	650%	1.7
ONGC	140	PE	3,46,500	650%	0.9
M&MFIN	190	PE	2,24,000	600%	13.2
IDFCFIRSTB	46	PE	3,99,600	500%	6.3
HDFCLIFE	560	PE	1,68,300	488%	12.0
NATIONALUM	107	PE	1,95,500	475%	5.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	19,343	109.4
RELIANCE	2,900	CE	17,040	62.7
RELIANCE	3,000	CE	14,775	35.6
INFY	1,600	CE	11,886	41.0
BAJFINANCE	7,000	CE	11,161	163.5
HDFCBANK	1,400	CE	10,078	29.9
RELIANCE	2,840	CE	9,884	89.0
RELIANCE	2,820	CE	9,738	98.7
HINDUNILVR	2,300	CE	9,572	33.0
HINDALCO	500	CE	8,842	18.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	PE	9,942	83.6
RELIANCE	2,700	PE	6,188	46.0
RELIANCE	2,600	PE	5,247	24.2
BAJFINANCE	6,000	PE	4,332	52.0
BAJFINANCE	6,500	PE	4,260	153.2
HINDUNILVR	2,100	PE	4,160	16.6
INFY	1,500	PE	4,134	19.7
HINDUNILVR	2,200	PE	4,048	38.1
BAJFINANCE	6,600	PE	3,336	191.5
BAJFINANCE	6,700	PE	3,297	234.9

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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