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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	17,830	11,225,400	8,097,250	44.2	1.33	17500
PREVIOUS	17,789	10,935,300	11,376,800	53.2	1.35	
% CHANGE	0.23%	2.65%	-28.83%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 49 points to close at 17786.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 18500CE and in 17500PE.
- PCR OI stands at 1.33 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 17500.

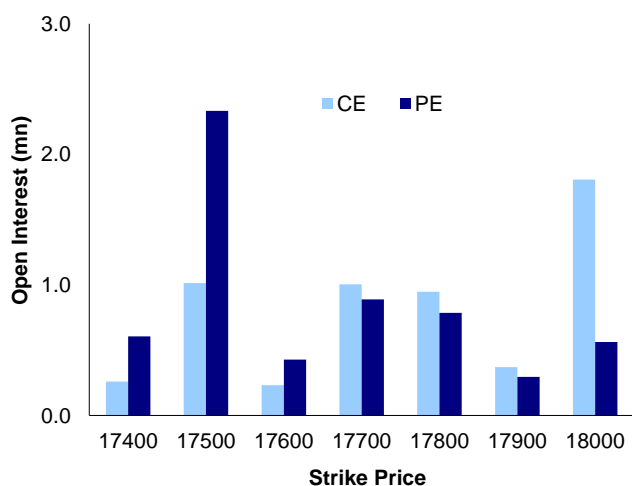
NIFTY LEVELS

16800 17020 17160 17340 17500 17790

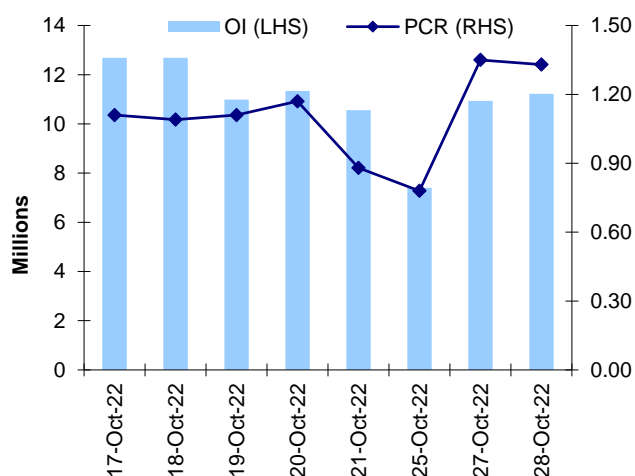
Stocks

- **Sector:** Oil&Gas stocks traded positive.
- Market wide open interest is 927,953Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	63.0%	30,780	3.0%
NMDC	32.4%	18,783,650	-3.2%
CROMPTON	16.6%	5,485,500	-3.6%
BALRAMCHIN	14.8%	9,337,600	-6.7%
MARUTI	12.7%	3,199,100	5.0%
SYNGENE	12.1%	2,364,000	3.1%
SBICARD	12.1%	6,824,000	-5.6%
PAGEIND	12.0%	99,705	-3.2%
COALINDIA	10.6%	23,839,200	1.5%
DRREDDY	10.2%	1,612,625	-0.7%
BOSCHLTD	10.1%	208,500	2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
TVSMOTOR	-6.9%	5,101,600	0.2%
MFSL	-5.3%	2,393,300	3.6%
RECLTD	-5.2%	43,000,000	3.5%
JINDALSTEL	-5.1%	25,863,750	-3.3%
MGL	-5.0%	3,149,600	-1.5%
BAJAJ-AUTO	-4.0%	1,504,000	1.3%
SHREECEM	-3.8%	282,950	1.2%
IGL	-3.7%	10,495,375	-0.7%
ACC	-3.4%	4,022,250	0.5%
PFC	-3.2%	52,619,400	3.5%
POLYCAB	-3.1%	702,000	-0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	8,126,824	203,832	2,526
MARUTI	1,873,029	174,261	9,493
ICICIBANK	9,854,094	89,652	908
HDFC	3,234,497	77,696	2,400
HDFCBANK	5,237,139	76,435	1,459
TATACHEM	6,601,985	75,203	1,132
AXISBANK	7,320,207	66,359	903
CANBK	20,057,666	58,115	288
SBIN	10,043,644	57,515	571

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,500	CE	127.2	4,453	361,375
NTPC	180	CE	2.8	175	8,356,200
COALINDIA	250	CE	6.3	246	3,435,600
MARUTI	10,000	CE	112.3	9,528	440,800
GAIL	90	CE	2.9	91	6,240,300
COALINDIA	255	CE	4.6	246	2,977,800
COALINDIA	260	CE	3.2	246	2,856,000
ONGC	135	CE	3.9	134	4,673,900
NTPC	175	CE	5.0	175	5,888,100
DRREDDY	4,600	CE	88.7	4,453	182,375

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	9,000	PE	94.9	9,528	316,400
AXISBANK	800	PE	2.9	908	3,349,200
AXISBANK	850	PE	7.6	908	2,966,400
DRREDDY	4,000	PE	23.9	4,453	116,750
DRREDDY	4,500	PE	171.4	4,453	112,375
MARUTI	8,500	PE	31.0	9,528	221,000
AXISBANK	900	PE	22.0	908	2,522,400
COALINDIA	240	PE	5.2	246	1,352,400
DRREDDY	4,300	PE	81.2	4,453	91,375
MARUTI	9,200	PE	150.4	9,528	163,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	80	CE	5,187,000	246	1.6
BALRAMCHIN	320	CE	257,600	160	11.1
TATACHEM	1,160	CE	245,000	122	33.6
INDUSTOWER	185	CE	190,400	67	8.8
SBICARD	840	CE	258,400	64	16.7
PETRONET	225	CE	204,000	33	1.2
RECLTD	103	CE	240,000	29	1.6
RECLTD	115	CE	416,000	25	0.3
ASHOKLEY	162	CE	125,000	24	2.0
PFC	118	CE	148,800	23	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	280	PE	363,200	22600%	3.6
MARUTI	9,300	PE	106,000	15043%	185.9
SBICARD	810	PE	140,800	8700%	25.1
BSOFT	265	PE	169,000	6400%	12.8
GRANULES	370	PE	112,000	5500%	14.5
PFC	111	PE	235,600	3700%	1.8
SBICARD	700	PE	138,400	3360%	1.7
MARUTI	9,200	PE	163,900	3245%	150.4
MANAPPURAM	104	PE	396,000	3200%	4.0
BHEL	74	PE	273,000	2500%	3.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	55,801	86.1
MARUTI	9,500	CE	48,844	294.4
MARUTI	10,000	CE	43,338	112.3
RELIANCE	2,600	CE	40,878	37.9
MARUTI	9,200	CE	25,404	466.8
MARUTI	9,300	CE	21,876	402.0
RELIANCE	2,520	CE	21,193	74.8
MARUTI	9,400	CE	21,114	342.8
RELIANCE	2,700	CE	17,124	14.4
RELIANCE	2,540	CE	15,927	63.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	24,663	46.4
MARUTI	9,000	PE	16,335	94.9
RELIANCE	2,400	PE	13,357	18.2
MARUTI	9,200	PE	10,362	150.4
MARUTI	8,500	PE	9,048	31.0
MARUTI	9,100	PE	8,753	120.7
SBICARD	800	PE	8,347	20.2
MARUTI	8,800	PE	7,824	59.9
RELIANCE	2,520	PE	7,473	55.0
TATACHEM	1,100	PE	7,336	26.7

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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