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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	17,034	1,13,43,000	1,54,47,700	50.6	1.12	16806
PREVIOUS	17,095	1,09,38,150	1,21,55,150	68.9	1.11	
% CHANGE	-0.36%	3.70%	27.09%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained significantly before giving up all its gains to close negative.
- Nifty lost 70 points to close at 16983.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.12 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 16806.

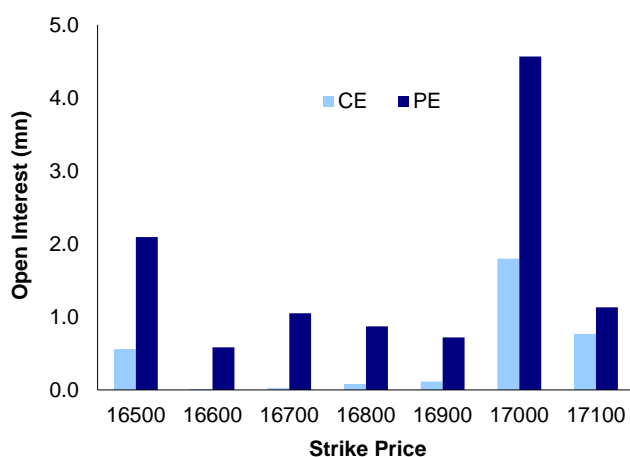
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

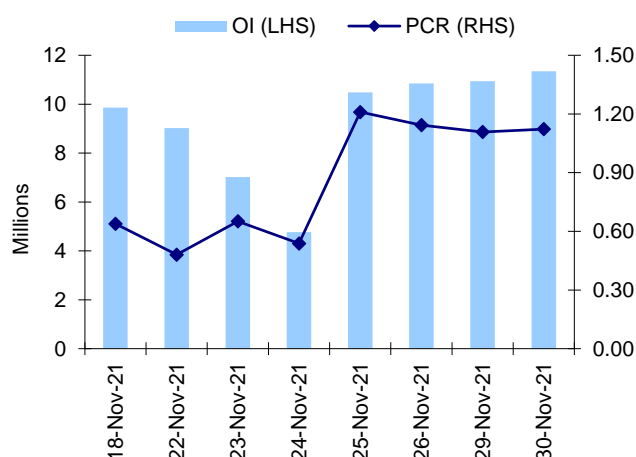
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 866,431Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GODREJPROP	75.7%	34,18,350	-3.2%
MPHASIS	52.9%	22,08,450	-3.1%
MINDTREE	26.2%	26,06,800	-2.6%
HAVELLS	23.2%	36,72,000	2.3%
GSPL	14.7%	10,62,500	4.2%
ALKEM	14.4%	5,40,400	2.5%
NAVINFLUOR	13.6%	6,07,725	5.4%
HDFCLIFE	12.3%	1,83,90,900	-0.4%
PIDILITIND	11.0%	29,43,250	-0.6%
POWERGRID	10.9%	2,02,60,067	3.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	-30.5%	27,69,300	-1.0%
INDHOTEL	-15.6%	1,52,51,424	4.5%
POLYCAB	-13.6%	5,40,300	4.1%
RECLTD	-13.4%	4,78,26,000	4.4%
BEL	-8.8%	2,09,49,400	3.3%
PERSISTENT	-8.6%	2,39,400	3.2%
CROMPTON	-6.9%	12,24,300	1.1%
DIXON	-5.5%	3,70,750	1.9%
CONCOR	-5.2%	57,89,260	3.6%
AMBUJACEM	-5.2%	1,34,08,500	1.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	22,25,71,262	4,87,094	217
RELIANCE	1,48,47,511	3,60,038	2,405
MPHASIS	1,12,62,910	3,28,315	2,895
HDFC	76,28,539	2,05,545	2,673
TCS	55,88,446	1,97,578	3,529
HDFCBANK	1,26,10,771	1,90,246	1,494
ICICIBANK	2,39,65,914	1,72,341	714
TATAMOTORS	3,54,71,800	1,65,937	459
AXISBANK	2,46,99,809	1,63,613	656

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
RELIANCE	2,500	CE	40.9	2,413	55,16,500
COALINDIA	160	CE	3.2	153	82,82,400
POWERGRID	210	CE	3.7	201	28,85,153
CIPLA	1,000	CE	23.0	975	14,78,750
NTPC	150	CE	0.6	127	77,69,100
MARUTI	8,000	CE	34.3	7,090	3,91,500
TATAPOWER	250	CE	3.0	217	130,34,250
RELIANCE	2,600	CE	19.1	2,413	35,66,750
TATAMOTORS	500	CE	9.1	460	92,62,500
COALINDIA	170	CE	1.5	153	54,26,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	PE	4.2	153	36,62,400
TATAPOWER	200	PE	5.4	217	62,03,250
RELIANCE	2,300	PE	33.7	2,413	17,61,250
TATAPOWER	220	PE	13.2	217	54,06,750
HDFCBANK	1,500	PE	42.1	1,495	15,92,800
RELIANCE	2,400	PE	66.2	2,413	15,43,750
INDUSINDBK	900	PE	53.3	885	12,02,400
CIPLA	900	PE	7.5	975	4,74,500
ITC	220	PE	5.3	222	97,63,200
TATAMOTORS	450	PE	18.2	460	36,36,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PNB	37	CE	5,92,000	1133%	2.0
POWERGRID	235	CE	3,51,978	1000%	0.7
DELTA CORP	265	CE	2,94,400	753%	8.2
CHOLAFIN	560	CE	3,03,750	615%	22.7
GSPL	320	CE	1,85,300	581%	13.1
BSOFT	540	CE	6,17,500	509%	10.6
BANKBARODA	86	CE	3,86,100	450%	4.0
INDHOTEL	182	CE	1,68,924	425%	9.5
ASHOKLEY	122	CE	2,43,000	391%	4.9
GRANULES	290	CE	1,34,850	358%	18.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	197	PE	3,91,500	383%	4.9
TATAPOWER	175	PE	1,75,500	333%	1.3
DELTA CORP	220	PE	1,58,700	331%	5.6
INDHOTEL	182	PE	1,12,616	300%	12.0
BANKBARODA	83	PE	2,80,800	300%	2.8
PFC	112	PE	1,17,800	280%	2.7
POWERGRID	205	PE	1,91,988	260%	8.7
RECLTD	132	PE	2,28,000	217%	4.2
ITC	216	PE	1,79,200	211%	3.6
BHEL	45	PE	3,25,500	210%	0.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	32,152	40.9
TCS	3,600	CE	21,020	52.9
RELIANCE	2,600	CE	15,048	19.1
TCS	3,500	CE	11,717	99.5
RELIANCE	2,460	CE	10,040	54.7
RELIANCE	2,700	CE	10,002	11.1
TATASTEEL	1,200	CE	9,051	14.6
RELIANCE	2,480	CE	8,678	48.0
INFY	1,700	CE	8,473	50.5
INFY	1,740	CE	8,457	31.5

PUT OPTION VOLUMES

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RELIANCE	2,500	CE	32,152	40.9
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- 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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