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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	17,346	1,03,45,150	1,16,31,700	1.3	1.45	17400
PREVIOUS	17,378	1,05,89,950	81,13,300	38.3	1.48	
% CHANGE	-0.18%	-2.31%	43.37%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 5 points to close at 17345.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.45 compared to 1.48 in the previous trading session.
- Nifty to trade with a resistance of 17400.

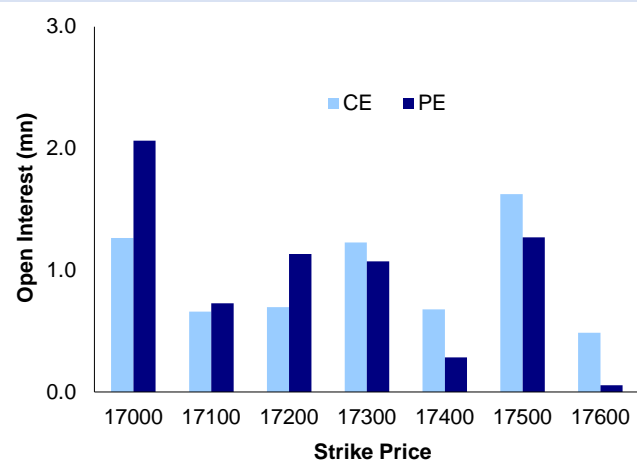
NIFTY LEVELS

16868 17070 17132 17285 17400 17550

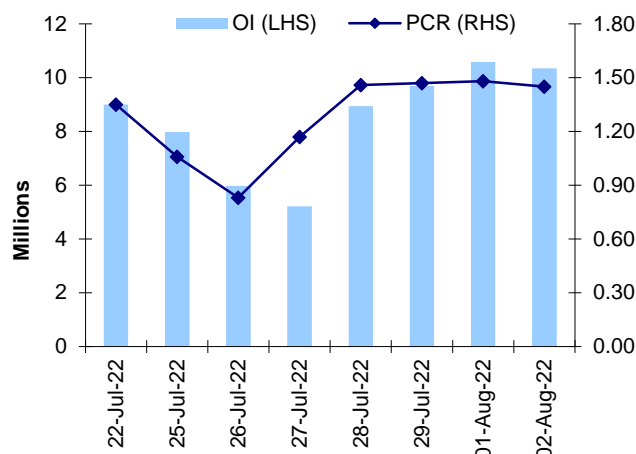
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 1,056,978Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	32.3%	2,29,68,400	-3.5%
CONCOR	18.9%	43,04,000	2.3%
EICHERMOT	14.6%	34,94,400	1.1%
BOSCHLTD	14.3%	1,73,100	0.9%
AUBANK	13.4%	73,04,000	2.2%
AMBUJACEM	11.8%	4,69,00,800	0.9%
ESCORTS	11.7%	30,89,350	-5.2%
INDUSTOWER	11.2%	1,33,11,200	-3.7%
ABFRL	10.2%	1,14,08,800	2.9%
BALRAMCHIN	9.6%	75,87,200	2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	-7.9%	39,960	-0.2%
BALKRISIND	-6.3%	14,46,000	2.4%
HINDALCO	-5.5%	2,68,29,850	-1.3%
PERSISTENT	-5.0%	6,60,000	-0.9%
MANAPPURAM	-4.5%	2,80,80,000	-0.4%
MRF	-4.4%	75,410	1.4%
CHOLAFIN	-4.4%	78,16,250	1.8%
ASTRAL	-4.4%	6,81,175	0.2%
POWERGRID	-3.9%	4,91,77,800	1.7%
CANBK	-3.6%	3,98,14,200	3.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ABBOTINDIA	-7.9%	39,960	-0.2%
BALKRISIND	-6.3%	14,46,000	2.4%
HINDALCO	-5.5%	2,68,29,850	-1.3%
PERSISTENT	-5.0%	6,60,000	-0.9%
MANAPPURAM	-4.5%	2,80,80,000	-0.4%
MRF	-4.4%	75,410	1.4%
CHOLAFIN	-4.4%	78,16,250	1.8%
ASTRAL	-4.4%	6,81,175	0.2%
POWERGRID	-3.9%	4,91,77,800	1.7%
CANBK	-3.6%	3,98,14,200	3.6%

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	CE	25.7	2,241	7,30,000
AMBUJACEM	380	CE	6.1	381	99,63,000
COALINDIA	225	CE	3.0	212	66,15,000
AMBUJACEM	400	CE	2.4	381	92,88,000
ITC	320	CE	4.4	311	1,57,88,800
DRREDDY	4,500	CE	26.2	4,108	4,92,625
NTPC	155	CE	4.1	157	1,08,69,900
POWERGRID	230	CE	2.3	221	59,85,900
NTPC	160	CE	2.0	157	98,21,100
DRREDDY	4,400	CE	37.4	4,108	4,25,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,200	PE	22.0	2,241	1,91,500
DRREDDY	4,100	PE	119.2	4,108	2,18,250
SBIN	500	PE	4.7	544	36,70,500
AMBUJACEM	370	PE	1.3	381	34,03,800
ITC	300	PE	3.4	311	61,02,400
DRREDDY	4,000	PE	76.9	4,108	1,81,625
ITC	310	PE	7.1	311	57,53,600
ACC	2,100	PE	6.0	2,241	1,49,000
M&M	1,200	PE	20.3	1,258	7,13,300
MARUTI	8,500	PE	62.2	9,147	2,54,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,660	CE	1,20,450	21800%	26.9
SIEMENS	3,200	CE	1,04,500	9400%	10.7
NTPC	159	CE	3,02,100	5200%	2.3
SYNGENE	680	CE	1,01,000	4950%	1.0
APOLLOTYRE	265	CE	1,71,500	4800%	0.8
ABFRL	320	CE	3,71,800	4667%	2.1
HAL	2,080	CE	1,78,600	2792%	66.6
SYNGENE	570	CE	3,30,000	2650%	19.0
ABFRL	295	CE	1,63,800	2000%	6.2
ESCORTS	1,600	CE	1,56,200	1929%	49.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SYNGENE	500	PE	3,88,000	38700%	6.0
AMBUJACEM	385	PE	2,07,000	11400%	8.2
INDUSTOWER	190	PE	1,59,600	5600%	1.2
POWERGRID	222	PE	1,24,200	4500%	6.6
BANKBARODA	122	PE	6,25,950	3467%	5.1
NTPC	156	PE	1,82,400	3100%	2.6
FEDERALBNK	115	PE	6,20,000	3000%	6.5
NTPC	157	PE	3,13,500	2650%	3.2
ESCORTS	1,580	PE	1,25,400	2180%	42.8
BERGEPAIN	540	PE	1,01,200	1740%	0.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	43,430	59.4
RELIANCE	2,700	CE	23,934	25.9
ITC	320	CE	21,088	4.4
MARUTI	9,500	CE	18,137	123.6
ITC	310	CE	17,283	8.3
SBIN	540	CE	15,859	21.4
MARUTI	9,000	CE	15,844	336.5
SBIN	550	CE	15,249	16.8
KOTAKBANK	1,900	CE	14,776	45.0
AMBUJACEM	380	CE	14,273	6.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	11,867	35.0
BAJFINANCE	7,200	PE	8,042	168.9
ITC	310	PE	7,847	7.1
RELIANCE	2,400	PE	7,514	14.0
ITC	300	PE	6,854	3.4
RELIANCE	2,580	PE	6,536	65.0
RELIANCE	2,600	PE	6,534	74.8
RELIANCE	2,560	PE	5,883	56.4
SBIN	540	PE	5,728	17.0
TATAMOTORS	470	PE	5,591	12.9

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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