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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	17,407	98,07,850	97,82,900	19.15	1.43	17201
PREVIOUS	17,346	1,03,45,150	1,16,31,700	1.3	1.45	
% CHANGE	0.35%	-5.19%	-15.89%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and stooped lower before recovering and closing in the green.
- Nifty added 42 points to close at 17388.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 16500PE and in 17900CE.
- PCR OI stands at 1.43 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 17200.

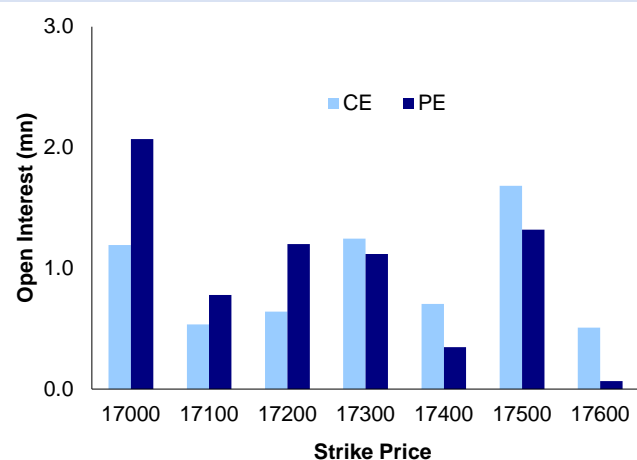
NIFTY LEVELS

16868 17070 17132 17201 17400 17550

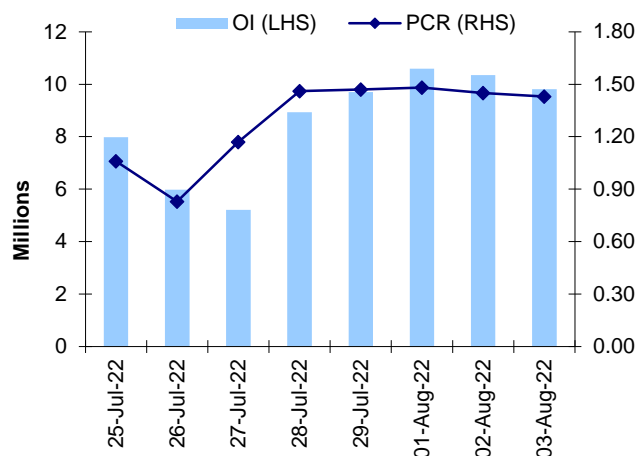
Stocks

- **Sector:** - Pharma stocks traded negative.
- Market wide open interest is 1,133,511Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSTOWER	33.2%	1,77,29,600	-5.9%
ALKEM	31.4%	3,44,000	-2.7%
CHAMBLFERT	16.6%	82,24,500	-3.0%
BOSCHLTD	14.4%	1,97,950	-2.8%
DALBHARAT	13.5%	11,78,000	-2.2%
NAM-INDIA	11.3%	24,54,400	4.2%
EICHERMOT	10.9%	38,75,550	0.6%
ATUL	10.0%	1,11,375	3.0%
NAVINFLUOR	9.4%	6,05,250	-0.7%
ABFRL	9.2%	1,24,59,200	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	-8.2%	6,05,850	2.7%
POWERGRID	-7.2%	4,56,43,500	0.4%
MFSL	-6.8%	15,19,050	-2.4%
FSL	-5.7%	2,16,68,400	-2.1%
MRF	-5.5%	71,300	0.6%
AARTIIND	-4.8%	32,91,200	-0.2%
JKCEMENT	-4.8%	4,17,250	0.2%
ASHOKLEY	-4.5%	4,20,25,000	-0.1%
POLYCAB	-4.5%	10,44,900	-0.9%
OFSS	-4.3%	4,14,400	0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	65,76,824	1,70,408	2,606
SBIN	2,42,62,125	1,31,511	541
TCS	28,95,824	96,186	3,340
ICICIBANK	1,10,73,975	90,657	825
TATAMOTORS	1,91,25,906	89,182	468
HDFCBANK	54,87,749	78,334	1,434
ADANIPOWER	2,20,14,140	73,908	340
AXISBANK	94,58,761	69,191	731
MARUTI	7,53,729	67,561	8,959

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	CE	26.7	2,247	7,66,750
POWERGRID	230	CE	2.3	222	71,41,500
AMBUJACEM	400	CE	2.9	384	1,01,10,600
AMBUJACEM	380	CE	7.5	384	98,62,200
NTPC	160	CE	1.6	157	1,21,63,800
BOSCHLTD	18,000	CE	315.6	17,379	39,050
ITC	320	CE	3.3	309	1,56,89,600
BOSCHLTD	19,000	CE	107.4	17,379	35,850
NTPC	155	CE	3.6	157	1,07,50,200
DRREDDY	4,500	CE	24.5	4,106	4,68,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,200	PE	19.2	2,247	2,45,750
LUPIN	600	PE	12.9	629	8,33,850
DRREDDY	4,100	PE	115.9	4,106	2,19,000
AMBUJACEM	370	PE	1.0	384	36,23,400
SBIN	500	PE	5.1	542	37,90,500
ITC	300	PE	3.3	309	57,92,000
M&M	1,200	PE	18.6	1,255	7,33,600
TATAPOWER	230	PE	6.9	234	57,40,875
AMBUJACEM	380	PE	3.4	384	31,69,800
ASIANPAINT	3,000	PE	7.1	3,447	3,65,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FSL	100	CE	3,84,800	7300%	7.4
CHAMBLFERT	410	CE	1,03,500	6800%	0.9
IDFC	72	CE	3,80,000	1800%	0.2
NTPC	158	CE	64,52,400	1642%	2.0
BSOFT	410	CE	2,14,500	1400%	1.7
INDUSTOWER	210	CE	11,25,600	1118%	6.6
INDUSTOWER	215	CE	5,18,000	988%	4.8
GRANULES	325	CE	3,66,000	604%	11.5
GAIL	135	CE	1,83,000	500%	8.2
BANDHANBNK	360	CE	1,31,400	421%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	195	PE	2,63,200	3033%	3.9
JSWSTEEL	660	PE	1,44,450	1683%	25.3
NTPC	158	PE	9,17,700	973%	3.0
ABCAPITAL	107	PE	2,10,600	680%	5.0
L&TFH	67	PE	1,78,480	567%	0.6
FSL	102	PE	2,54,800	444%	4.9
IDFCFIRSTB	46	PE	3,75,000	400%	4.3
INDUSTOWER	190	PE	7,33,600	360%	2.7
BSOFT	280	PE	1,56,000	300%	1.1
TATAPOWER	245	PE	1,75,500	300%	15.9
FSL	97	PE	1,87,200	300%	3.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	37,853	66.5
INFY	1,560	CE	19,428	42.9
DEEPAKNTR	2,000	CE	18,385	78.2
TCS	3,300	CE	18,147	99.3
TCS	3,400	CE	17,847	50.3
RELIANCE	2,700	CE	17,186	28.3
INFY	1,600	CE	14,334	23.9
RELIANCE	2,640	CE	12,833	47.4
RELIANCE	2,580	CE	12,596	77.2
SBIN	550	CE	12,133	15.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	9,376	26.3
TATAMOTORS	460	PE	9,265	11.6
TATAMOTORS	450	PE	8,880	8.1
RELIANCE	2,600	PE	8,877	61.0
INFY	1,540	PE	8,700	25.2
BAJFINANCE	7,200	PE	8,423	176.2
TCS	3,300	PE	7,790	51.3
RELIANCE	2,580	PE	7,047	52.3
SBIN	540	PE	6,778	18.1
RELIANCE	2,400	PE	6,491	10.2

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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