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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	17,917	1,03,29,900	14,65,650	0.7	1.14	17645
PREVIOUS	17,847	1,03,10,600	86,72,150	18.15	1.14	
% CHANGE	0.39%	0.19%	-83.10%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded above 17900 levels.
- Nifty added 87 points to close at 17916.
- OI concentration seen in 19000CE and 17500PE.
- Activity witnessed in 18000 strike.
- PCR OI stands at 1.14 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 17645.

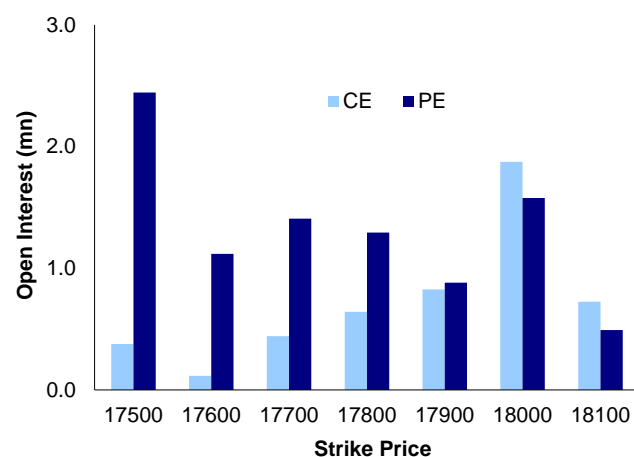
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

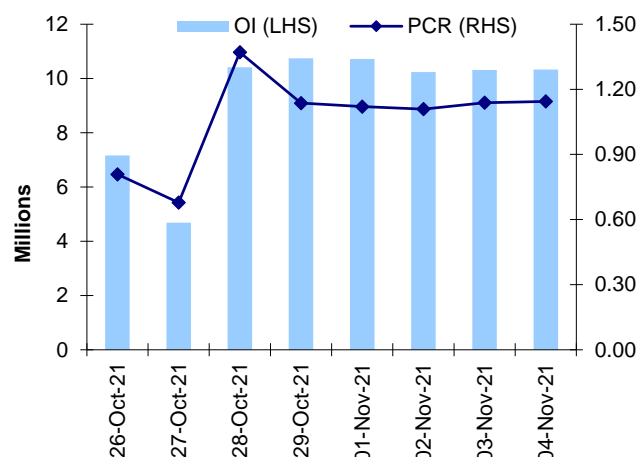
Stocks

- **Sector:** - Auto stocks traded positive.
- Market wide-open interest is 757,099Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	10.0%	7,11,000	-0.7%
INDHOTEL	7.8%	1,82,98,800	5.9%
JKCEMENT	5.6%	1,16,025	-0.1%
ICICIBANK	5.3%	8,07,18,000	-0.5%
ATUL	4.9%	25,500	1.4%
FSL	3.1%	19,03,200	0.5%
GLENMARK	2.9%	85,68,650	1.7%
ASIANPAINT	2.6%	40,73,850	-0.4%
MANAPPURAM	2.4%	2,20,71,000	2.7%
HINDPETRO	2.4%	1,61,51,400	2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	-4.1%	35,44,500	0.7%
EICHERMOT	-3.7%	43,00,100	5.5%
LAURUSLABS	-2.0%	23,48,100	0.7%
DELTACORP	-1.6%	1,30,75,500	3.2%
IRCTC	-1.4%	1,42,74,125	0.3%
POWERGRID	-1.3%	2,17,90,638	0.6%
OBEROIRLTY	-1.1%	19,41,100	-0.3%
SAIL	-1.1%	17,60,49,250	1.0%
SBIN	-1.0%	11,92,48,500	0.5%
INDIAMART	-0.9%	2,62,050	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	97,96,046	52,135	530
TATAPOWER	1,48,60,447	34,429	231
TATAMOTORS	55,31,940	27,135	490
ICICIBANK	31,49,310	24,700	782
RELIANCE	7,87,160	19,658	2,499
IBREALEST	1,03,53,712	18,800	181
INDHOTEL	84,00,777	17,985	215
ITC	70,24,796	15,868	227
LT	7,64,191	14,592	1,909

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AXISBANK	800	CE	9.2	753	76,84,800
M&M	900	CE	18.0	874	16,39,400
TATAMOTORS	500	CE	19.5	491	117,36,300
ASIANPAINT	3,200	CE	66.0	3,159	5,29,500
TCS	3,500	CE	80.3	3,509	17,69,250
ITC	250	CE	1.8	227	251,55,200
RELIANCE	2,700	CE	15.6	2,502	33,42,750
LT	2,000	CE	18.0	1,911	9,28,050
TCS	3,600	CE	45.3	3,509	15,31,950
RELIANCE	2,600	CE	29.1	2,502	29,38,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	500	PE	6.9	531	62,89,500
EICHERMOT	2,500	PE	23.0	2,672	1,92,500
ITC	220	PE	2.6	227	92,25,600
EICHERMOT	2,600	PE	49.4	2,672	1,51,200
SBIN	450	PE	2.0	531	42,40,500
SBIN	460	PE	2.5	531	31,99,500
SBIN	520	PE	13.3	531	30,31,500
SBIN	530	PE	18.0	531	24,37,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CUB	190	CE	13,67,100	374%	4.1
SUNTV	610	CE	4,56,000	290%	26.5
INDHOTEL	225	CE	1,83,300	262%	6.1
SUNTV	700	CE	1,45,500	223%	6.7
DELTACORP	285	CE	1,03,500	137%	13.6
INDHOTEL	215	CE	3,74,400	134%	9.4
M&M	870	CE	3,05,200	108%	30.6
INDHOTEL	220	CE	24,29,700	88%	7.7
VEDL	290	CE	5,51,800	58%	31.4
BANKBARODA	107	CE	10,88,100	55%	4.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	210	PE	3,08,100	108%	8.5
EICHERMOT	2,600	PE	1,51,200	106%	49.4
INDHOTEL	195	PE	2,34,000	88%	2.9
LT	1,900	PE	2,44,950	55%	41.9
INDHOTEL	190	PE	6,74,700	53%	2.2
RELIANCE	2,320	PE	1,36,000	38%	9.9
SUNTV	550	PE	2,16,000	33%	7.5
TATAPOWER	187	PE	4,32,000	31%	0.7
ITC	222	PE	2,52,800	27%	3.4
BANKBARODA	101	PE	2,22,300	27%	4.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
EICHERMOT	2,700	CE	7,025	72.9
EICHERMOT	2,600	CE	6,720	115.6
SBIN	550	CE	4,192	11.4
SBIN	540	CE	3,340	14.9
SBIN	530	CE	3,071	19.1
RELIANCE	2,500	CE	2,786	62.2
RELIANCE	2,600	CE	2,732	29.1
EICHERMOT	2,800	CE	2,705	41.2
LT	1,900	CE	2,483	52.0
ITC	230	CE	2,411	4.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	500	PE	1,845	6.9
EICHERMOT	2,500	PE	1,297	23.0
SBIN	520	PE	1,268	13.3
SBIN	530	PE	1,263	18.0
SBIN	450	PE	1,094	2.0
EICHERMOT	2,600	PE	1,088	49.4
SBIN	460	PE	1,044	2.5
ITC	220	PE	1,013	2.6
RELIANCE	2,400	PE	970	23.1
SBIN	490	PE	869	4.9

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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