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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	17,724	91,58,350	1,07,93,100	49.95	1.42	17600
PREVIOUS	17,879	97,33,600	1,16,25,100	94.75	1.45	
% CHANGE	-0.87%	-5.91%	-7.16%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and continued to remain range bound through the day.
- Nifty lost 109 points to close at 17674.
- OI concentration seen in 18000CE and 17500PE.
- Activity witnessed in 17700 strike.
- PCR OI stands at 1.42 compared 1.45 in the previous trading session.
- Nifty to trade with a support of 17600.

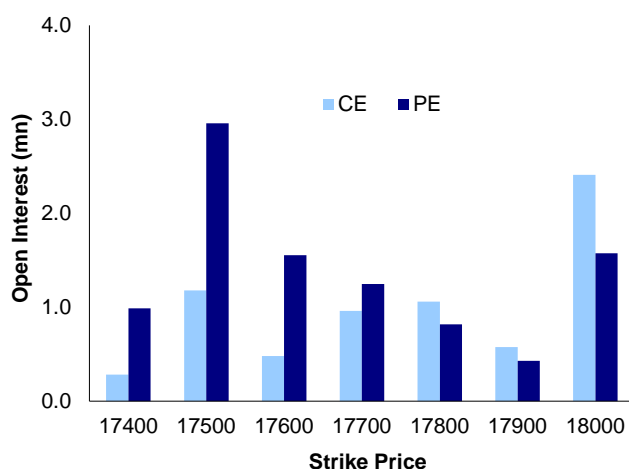
NIFTY LEVELS

17510 17600 17790 17940 18108 18320

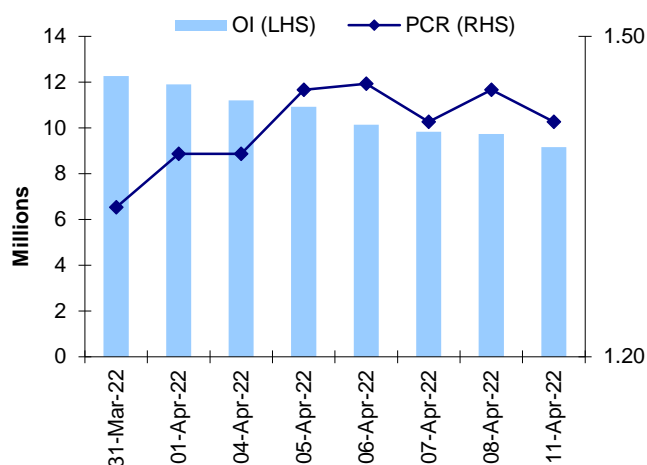
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide open interest is 1,006,624Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	23.9%	3,79,950	-4.1%
ACC	23.0%	31,86,250	2.9%
AMBUJACEM	13.8%	2,72,79,000	6.8%
GNFC	12.3%	34,67,100	-3.9%
CHAMBLFERT	11.4%	31,00,500	2.5%
LTTS	11.1%	8,45,800	-3.9%
DELTACORP	11.1%	1,56,97,500	-1.8%
INFY	9.4%	3,49,70,100	-2.6%
ALKEM	8.7%	2,18,000	0.1%
INDIAMART	8.3%	3,29,775	2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	-7.9%	3,67,15,600	1.8%
GODREJCP	-6.4%	63,84,000	0.1%
APOLLOHOSP	-5.9%	20,53,000	1.2%
ESCORTS	-4.7%	49,53,850	-0.4%
NAUKRI	-4.6%	14,98,000	0.7%
CONCOR	-4.6%	59,99,200	-0.4%
GUJGASLTD	-4.5%	40,11,250	1.9%
IPCALAB	-3.6%	7,45,650	0.9%
ASTRAL	-3.5%	7,70,275	1.3%
NMDC	-3.5%	6,08,69,500	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,03,99,533	1,56,117	1,496
ADANIPOWER	6,18,68,038	1,41,421	232
TATAPOWER	4,79,72,951	1,36,606	283
ITC	4,61,47,653	1,24,273	268
RELIANCE	42,70,816	1,11,317	2,610
AMBUJACEM	3,06,62,312	1,09,926	360
HDFC	41,73,679	1,01,698	2,425
ICICIBANK	1,32,16,391	1,00,525	760
TCS	22,91,660	84,572	3,696

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	2.0	172	222,06,800
NTPC	160	CE	1.0	154	218,08,200
COALINDIA	200	CE	6.3	197	116,29,800
NTPC	155	CE	1.9	154	164,55,900
TATAPOWER	300	CE	6.6	284	245,90,250
HINDALCO	600	CE	8.8	577	58,48,000
MARUTI	8,000	CE	71.5	7,590	5,19,200
TCS	4,000	CE	15.3	3,702	23,13,450
IOC	130	CE	3.5	130	115,50,500
GAIL	170	CE	3.3	165	59,29,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	PE	1.2	154	98,66,700
TCS	3,700	PE	86.6	3,702	9,50,100
ITC	250	PE	1.5	268	96,32,000
TATAPOWER	250	PE	1.9	284	79,24,500
TCS	3,600	PE	48.1	3,702	7,66,800
NTPC	145	PE	0.6	154	43,89,000
TCS	3,500	PE	26.9	3,702	7,10,700
MARUTI	7,000	PE	43.6	7,590	1,41,000
SBIN	500	PE	6.9	517	42,75,000
TATAMOTORS	440	PE	10.6	454	51,87,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	450	CE	1,66,500	11000%	0.7
ACC	2,600	CE	1,25,500	4464%	4.1
HCLTECH	1,130	CE	1,11,300	3080%	36.1
WIPRO	575	CE	2,05,600	2756%	15.9
PNB	49	CE	8,96,000	2700%	0.1
AMBUJACEM	440	CE	2,29,500	1813%	1.0
INFY	1,780	CE	5,03,700	1288%	49.5
HCLTECH	1,140	CE	3,40,900	1253%	31.5
SYNGENE	680	CE	2,73,700	820%	19.6
AMBUJACEM	395	CE	1,14,000	660%	3.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	272	PE	3,90,400	12100%	10.4
AMBUJACEM	345	PE	2,07,000	6800%	6.7
AMBUJACEM	360	PE	3,40,500	3683%	12.6
IOC	129	PE	1,43,000	1000%	3.3
JSWSTEEL	770	PE	1,93,050	794%	29.4
CHAMBLFERT	500	PE	1,05,000	536%	33.5
AMBUJACEM	350	PE	5,92,500	490%	8.3
ITC	275	PE	19,61,600	419%	12.0
AMBUJACEM	340	PE	6,28,500	351%	5.2
INDIACEM	230	PE	2,20,400	347%	9.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,700	CE	28,446	89.9
TCS	3,800	CE	24,987	48.6
ITC	300	CE	24,363	1.7
ITC	270	CE	24,149	7.0
ITC	280	CE	19,157	4.1
RELIANCE	2,700	CE	18,053	30.5
TCS	3,900	CE	17,875	25.3
INFY	1,900	CE	17,736	14.2
TCS	4,000	CE	16,049	15.3
RELIANCE	2,600	CE	15,691	72.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,700	PE	12,113	86.6
TCS	3,600	PE	11,238	48.1
TCS	3,500	PE	9,639	26.9
ITC	250	PE	7,640	1.5
RELIANCE	2,600	PE	7,632	53.0
TCS	3,400	PE	7,198	14.9
INFY	1,700	PE	6,896	25.3
ITC	260	PE	5,747	3.7
ITC	240	PE	5,194	0.7
HDFCBANK	1,500	PE	5,111	39.5

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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