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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	18,003	1,26,01,750	63,20,650	11.55	1.56	17280
PREVIOUS	17,973	1,24,80,350	58,46,300	28.05	1.54	
% CHANGE	0.16%	0.97%	8.11%	-		

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 46 points to close at 17991.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400PE and Reduction in 17800CE.
- PCR OI stands at 1.56 compared to 1.54 in the previous trading session.
- Nifty to trade with a support of 17280.

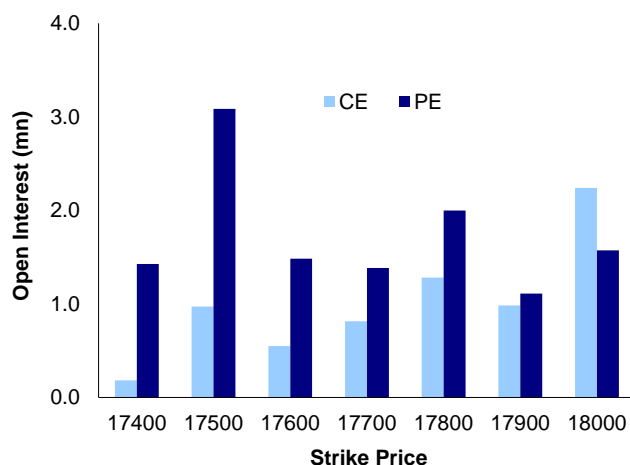
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

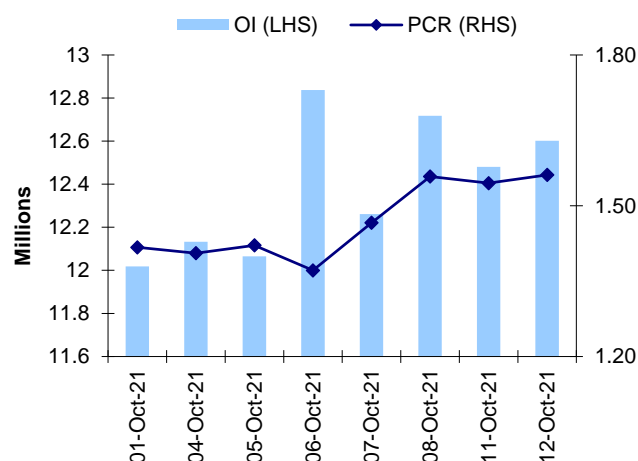
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 971,256Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	26.9%	4,57,750	-0.6%
BATAINDIA	22.5%	22,25,850	5.8%
CROMPTON	18.9%	17,16,000	0.3%
ABFRL	16.1%	1,12,97,000	3.6%
IEX	14.3%	1,11,67,500	1.2%
ASTRAL	13.6%	7,58,175	0.3%
HCLTECH	13.2%	2,17,71,400	-4.0%
INDIACEM	11.2%	86,91,300	1.3%
POLYCAB	10.9%	11,31,300	0.7%
OBEROIRLTY	10.6%	16,28,200	1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	-21.9%	10,43,59,500	5.8%
JKCEMENT	-11.3%	71,575	-0.7%
CANBK	-9.8%	6,52,48,200	5.9%
BANKBARODA	-8.6%	17,33,82,300	0.7%
IRCTC	-6.7%	25,74,325	0.9%
GODREJPROP	-6.6%	22,97,750	2.8%
PERSISTENT	-5.4%	3,19,650	-1.4%
NATIONALUM	-4.0%	10,11,84,000	5.3%
MARICO	-3.7%	77,22,000	2.5%
PETRONET	-3.5%	2,48,70,000	2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	9,73,49,265	4,13,097	421
TCS	57,52,877	2,10,471	3,653
TATAPOWER	10,49,50,239	2,04,228	196
SBIN	3,37,63,609	1,61,125	483
HCLTECH	1,28,11,641	1,60,732	1,250
BHEL	19,45,79,626	1,34,950	71
ZEEL	3,57,16,451	1,08,684	306
IDBI	16,83,48,607	92,601	58
TITAN	35,17,011	86,300	2,493

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	1.5	145	6,40,33,800
M&M	900	CE	16.1	891	51,70,900
NTPC	145	CE	3.3	145	2,51,25,600
TCS	4,000	CE	17.7	3,663	48,39,900
ONGC	170	CE	2.8	164	2,11,21,100
HINDALCO	500	CE	17.2	500	69,70,300
COALINDIA	200	CE	6.9	194	1,53,09,000
TCS	3,900	CE	24.3	3,663	26,31,600
INDUSINDBK	1,200	CE	36.0	1,187	31,44,600
TCS	3,800	CE	39.9	3,663	24,56,700

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	7.9	1,187	19,28,700
TCS	3,500	PE	21.3	3,663	14,99,400
TCS	3,700	PE	104.6	3,663	10,52,700
TCS	3,600	PE	51.0	3,663	10,26,000
BAJAJ-AUTO	3,700	PE	25.3	3,988	2,13,000
HCLTECH	1,200	PE	35.3	1,249	13,98,600
BAJAJ-AUTO	3,600	PE	16.3	3,988	1,93,500
TATAMOTORS	350	PE	1.9	422	55,60,350
TCS	3,400	PE	9.2	3,663	6,66,300
MARUTI	7,000	PE	22.6	7,719	1,44,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	243	CE	3,90,400	12100%	6.5
ITC	244	CE	3,23,200	10000%	6.1
TCS	3,640	CE	1,10,700	1745%	94.6
JUBLFOOD	5,000	CE	1,10,250	1370%	44.2
ITC	267	CE	1,79,200	1300%	1.8
TVSMOTOR	640	CE	1,62,400	955%	8.6
APLLTD	860	CE	1,08,350	937%	24.8
BATAINDIA	2,300	CE	1,15,500	813%	17.7
ITC	248	CE	3,10,400	782%	4.9
DELTACORP	325	CE	1,01,200	780%	7.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	300	PE	5,84,200	25300%	27.2
ITC	239	PE	1,98,400	6100%	4.9
ABFRL	270	PE	1,37,800	2550%	11.8
ITC	238	PE	2,36,800	1750%	4.5
DELTACORP	290	PE	2,23,100	1517%	20.5
TITAN	2,500	PE	1,40,625	1289%	82.0
VEDL	315	PE	1,82,900	1080%	13.0
HCLTECH	1,190	PE	1,28,800	700%	31.5
INDHOTEL	220	PE	2,53,500	622%	15.1
ASHOKLEY	142	PE	1,30,500	480%	8.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	480	CE	42,294	18.6
SBIN	500	CE	35,163	11.0
TITAN	2,500	CE	22,533	77.6
ITC	240	CE	21,315	7.6
SBIN	470	CE	19,331	23.7
ITC	250	CE	18,727	4.3
BAJAJ-AUTO	4,000	CE	18,498	122.4
TATAMOTORS	450	CE	18,380	12.2
IEX	800	CE	16,940	45.1
TCS	4,000	CE	16,354	17.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,600	PE	9,235	51.0
TCS	3,500	PE	8,788	21.3
SBIN	470	PE	8,711	9.6
TATAMOTORS	400	PE	7,919	10.1
SBIN	460	PE	6,906	6.5
SBIN	450	PE	6,423	4.5
TATAMOTORS	420	PE	6,074	19.7
TATAMOTORS	350	PE	4,953	1.9
TCS	3,700	PE	4,496	104.6
RELIANCE	2,600	PE	4,482	30.9

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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