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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	17,385	1,46,18,350	38,64,850	4.95	1.49	16810
PREVIOUS	17,359	1,44,57,200	53,58,050	4.3	1.51	
% CHANGE	0.15%	1.11%	-27.87%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and remained range bound through the day.
- Nifty added 24 points to close at 17380.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17900CE and 17400PE.
- PCR OI stands at 1.49 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 16810.

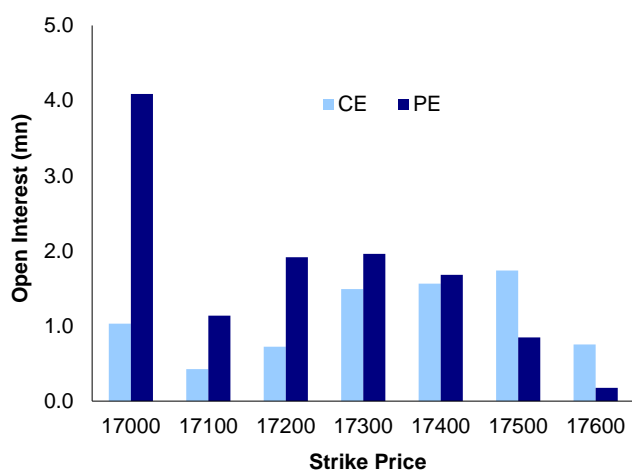
NIFTY LEVELS

16810 16920 17063 17157 17332 17424

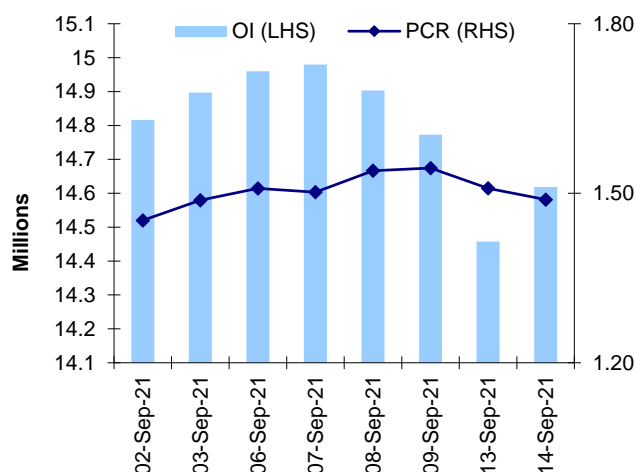
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 884,274Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	51.0%	25,53,200	8.8%
IPCALAB	16.5%	2,53,125	1.6%
IDEA	15.2%	93,05,80,000	9.4%
PIIND	13.0%	11,94,250	1.4%
MARICO	11.6%	1,16,76,000	-3.0%
INDUSINDBK	9.5%	1,70,45,100	4.0%
BHEL	9.2%	13,10,61,000	5.2%
LTTS	8.0%	6,90,600	3.9%
AMARAJABAT	7.2%	79,35,000	2.6%
ESCORTS	6.4%	76,51,600	6.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDALCO	-9.9%	3,48,85,900	-0.1%
LICHSGFIN	-6.5%	2,40,86,000	0.0%
SRF	-6.4%	6,99,000	-0.1%
DEEPAKNTR	-6.3%	27,36,000	1.0%
NAM-INDIA	-6.2%	42,49,600	0.2%
EXIDEIND	-5.5%	3,65,00,400	-0.8%
KOTAKBANK	-4.4%	1,75,75,200	1.5%
METROPOLIS	-4.0%	3,27,200	0.1%
OFSS	-3.7%	5,01,625	-0.5%
IBULHSGFIN	-3.6%	3,38,17,900	4.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	21,86,00,225	5,20,912	262
ADANIENT	71,43,757	1,08,217	1,513
RELIANCE	41,11,205	97,746	2,368
YESBANK	77,76,02,458	95,063	12
TATASTEEL	55,03,767	80,432	1,452
BHARTIARTL	1,14,79,081	79,701	694
KOTAKBANK	41,68,080	77,667	1,868
TCS	19,91,188	77,133	3,886
HDFCBANK	48,79,253	75,739	1,549

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	500	CE	9.0	493	91,17,000
SUNPHARMA	800	CE	7.7	784	67,57,800
M&M	800	CE	5.4	753	28,34,300
HINDALCO	480	CE	12.1	478	68,80,000
ITC	220	CE	2.3	216	296,35,200
HEROMOTOCO	2,900	CE	46.3	2,854	7,96,200
MARUTI	7,000	CE	108.4	6,909	5,62,500
HDFCBANK	1,600	CE	10.5	1,553	44,00,550
ONGC	125	CE	3.4	124	92,63,100
AXISBANK	800	CE	13.7	794	51,52,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ZEEL	200	PE	2.2	261	89,13,000
INDUSINDBK	1,000	PE	16.3	1,040	16,06,500
ZEEL	220	PE	4.5	261	60,63,000
HEROMOTOCO	2,800	PE	37.1	2,854	3,42,000
TCS	3,600	PE	7.7	3,885	5,99,100
HEROMOTOCO	2,700	PE	13.7	2,854	2,67,300
RELIANCE	2,300	PE	15.2	2,376	19,75,000
ITC	210	PE	1.1	216	96,03,200
ZEEL	210	PE	3.1	261	36,81,000
MARUTI	6,600	PE	38.3	6,909	1,81,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	255	CE	7,08,000	23500%	21.1
ZEEL	245	CE	4,95,000	16400%	26.5
ZEEL	275	CE	56,34,000	10947%	14.1
IRCTC	3,700	CE	4,83,275	10521%	167.0
ZEEL	250	CE	40,11,000	7765%	24.8
ZEEL	240	CE	23,67,000	3330%	30.4
ZEEL	225	CE	6,72,000	1020%	41.2
SUNTV	560	CE	1,35,000	900%	4.8
ZEEL	230	CE	19,47,000	605%	37.5
PFC	152	CE	2,04,600	371%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	225	PE	17,58,000	58500%	5.4
IRCTC	3,600	PE	2,67,150	41000%	85.6
IRCTC	3,500	PE	2,55,450	39200%	56.8
HCLTECH	1,230	PE	1,33,700	3083%	21.6
ZEEL	205	PE	15,30,000	2117%	2.5
ESCORTS	1,440	PE	1,60,600	1522%	34.8
GAIL	152	PE	3,78,200	1140%	3.6
ZEEL	220	PE	60,63,000	1061%	4.5
ZEEL	195	PE	8,55,000	996%	1.8
ZEEL	215	PE	13,77,000	967%	3.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ZEEL	250	CE	37,355	24.8
IRCTC	3,800	CE	28,099	122.7
IRCTC	3,700	CE	26,104	167.0
ITC	220	CE	25,062	2.3
ZEEL	240	CE	24,518	30.4
ZEEL	260	CE	21,914	19.6
IRCTC	3,600	CE	21,620	223.0
RELIANCE	2,400	CE	21,433	36.0
ZEEL	230	CE	21,411	37.5
ZEEL	270	CE	20,265	16.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ZEEL	200	PE	18,732	2.2
ZEEL	220	PE	12,748	4.5
ZEEL	210	PE	9,463	3.1
ZEEL	190	PE	9,356	1.4
ZEEL	230	PE	8,923	6.4
ZEEL	180	PE	8,436	0.9
RELIANCE	2,300	PE	7,887	15.2
ZEEL	240	PE	7,415	9.2
ITC	210	PE	5,563	1.1
IRCTC	3,500	PE	5,205	56.8

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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