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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	17,892	12,394,850	10,781,650	14.8	1.26	17650
PREVIOUS	18,020	12,483,150	12,450,100	17.4	1.32	
% CHANGE	-0.71%	-0.71%	-13.40%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower through the day.
- Nifty lost 126 points to close at 18877.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17900CE and Reduction in 18000PE.
- PCR OI stands at 1.26 compared to 1.32 in the previous trading session.
- Nifty to trade with a support of 17650.

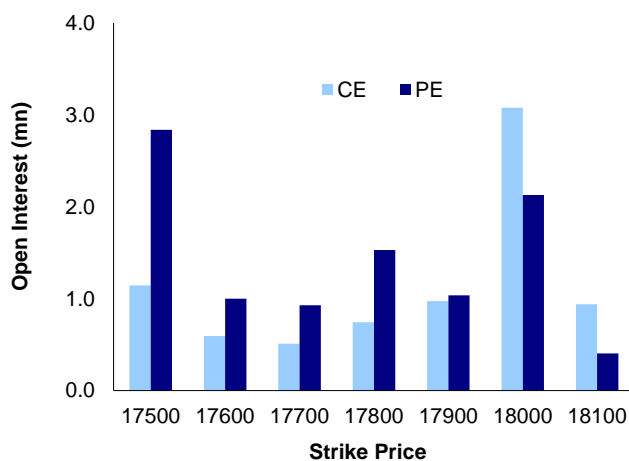
NIFTY LEVELS

17650 17780 17945 18080 18208 18380

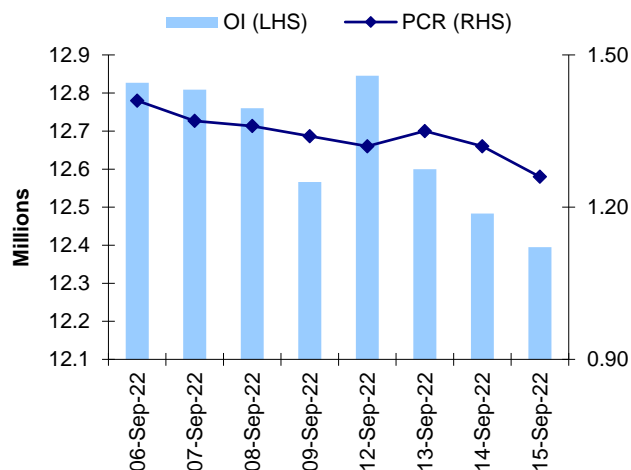
Stocks

- **Sector:** - IT stocks under pressure.
- Market wide open interest is 917,369 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	178.1%	85,408,800	-66.9%
PVR	58.4%	4,684,977	-4.3%
APOLLOTYRE	15.8%	15,179,500	6.6%
MGL	12.9%	3,040,000	2.5%
AMBUJACEM	11.0%	75,184,200	2.7%
MRF	10.2%	69,010	7.9%
GRANULES	9.3%	10,676,000	3.7%
INFY	9.0%	47,070,300	-2.9%
ABCAPITAL	8.5%	28,463,400	1.8%
BALKRISIND	8.5%	3,280,200	3.6%
EICHERMOT	8.3%	3,682,000	2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-10.3%	27,876,600	-0.6%
DELTACORP	-9.8%	17,611,100	5.4%
RBLBANK	-5.1%	66,960,000	-2.0%
INDIACEM	-4.6%	15,077,100	2.7%
ACC	-4.0%	5,286,000	0.2%
JKCEMENT	-3.7%	431,250	0.9%
SIEMENS	-3.7%	1,575,200	-1.5%
TATACONSUM	-3.6%	8,868,600	-0.3%
INDUSINDBK	-3.6%	22,042,800	-1.6%
VEDL	-3.5%	35,769,350	2.8%
AUBANK	-3.4%	6,269,000	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	37,879,876	199,686	539
ADANIENT	4,716,688	173,478	3,749
ICICIBANK	16,253,099	150,044	918
MARUTI	1,392,132	128,467	9,210
RELIANCE	4,783,723	123,126	2,563
HDFCBANK	6,769,686	103,265	1,521
HDFC	3,028,030	74,502	2,459
SBIN	12,749,947	73,121	572
KOTAKBANK	3,747,498	72,859	1,934

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,900	CE	33.5	2,793	1,049,700
HEROMOTOCO	3,000	CE	16.3	2,793	907,200
POWERGRID	235	CE	5.2	238	14,982,300
NTPC	170	CE	6.3	175	23,957,100
BPCL	350	CE	2.2	333	3,866,400
COALINDIA	240	CE	3.6	235	8,639,400
ONGC	140	CE	1.9	133	12,008,150
COALINDIA	250	CE	1.3	235	6,993,000
M&M	1,340	CE	18.0	1,300	2,274,300
LT	2,000	CE	27.3	1,966	1,835,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	PE	1.1	175	9,439,200
SBIN	550	PE	4.9	572	5,434,500
NTPC	160	PE	0.4	175	6,845,700
NTPC	165	PE	0.6	175	5,922,300
TATAMOTORS	440	PE	10.4	448	4,944,750
ITC	320	PE	1.0	334	5,532,800
ACC	2,300	PE	5.6	2,756	353,750
TATAMOTORS	450	PE	15.4	448	4,595,625
TATAMOTORS	400	PE	2.8	448	4,545,750
SBIN	540	PE	3.2	572	3,340,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	550	CE	1,864,800	103500%	24.6
AMBUJACEM	530	CE	1,150,200	63800%	34.0
AMBUJACEM	540	CE	1,422,000	39400%	28.8
AMBUJACEM	520	CE	914,400	16833%	39.4
AMBUJACEM	525	CE	172,800	4700%	36.1
EICHERMOT	4,000	CE	117,250	4088%	13.0
APOLLOTYRE	310	CE	1,330,000	1307%	8.8
APOLLOTYRE	302	CE	336,000	860%	11.6
INDIACEM	290	CE	429,200	640%	7.0
RECLTD	105	CE	528,000	633%	3.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	350	PE	111,600	7100%	42.0
APOLLOTYRE	300	PE	437,500	3025%	11.9
AMBUJACEM	510	PE	316,800	2833%	14.6
VEDL	315	PE	407,650	2822%	15.9
POWERGRID	237	PE	261,900	1286%	4.1
APOLLOTYRE	287	PE	178,500	1175%	6.3
APOLLOTYRE	290	PE	794,500	981%	7.1
VEDL	315	PE	111,600	929%	16.0
HINDALCO	375	PE	291,325	904%	2.4
APOLLOTYRE	295	PE	276,500	618%	9.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,500	CE	38,615	133.6
MARUTI	9,300	CE	31,367	205.5
INFY	1,500	CE	30,874	17.2
VEDL	320	CE	27,412	13.2
MARUTI	9,200	CE	24,851	249.5
RELIANCE	2,600	CE	24,025	45.6
MARUTI	10,000	CE	21,228	45.9
MARUTI	9,400	CE	18,526	165.7
INFY	1,480	CE	18,237	23.0
HDFCBANK	1,540	CE	16,846	22.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	PE	13,166	29.3
MARUTI	9,000	PE	12,197	124.3
MARUTI	9,200	PE	11,015	211.3
VEDL	300	PE	8,522	8.5
INFY	1,440	PE	8,442	46.6
MARUTI	9,100	PE	8,132	162.8
VEDL	310	PE	7,655	12.8
TCS	3,100	PE	6,735	73.0
RELIANCE	2,500	PE	6,588	32.8
INFY	1,360	PE	6,283	18.0

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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