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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	18,004	1,00,35,550	66,48,200	5	0.97	17645
PREVIOUS	18,141	1,01,59,200	54,31,050	35	1.01	
% CHANGE	-0.76%	-1.22%	22.41%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in the second half of the trading session.
- Nifty lost 110 points to close at 17999.
- OI concentration seen in 18500CE and 17500PE.
- Addition witnessed in 17400PE and in 18000CE.
- PCR OI stands at 0.97 compared to 1.01 in the previous trading session.
- Nifty to trade with a support of 17645.

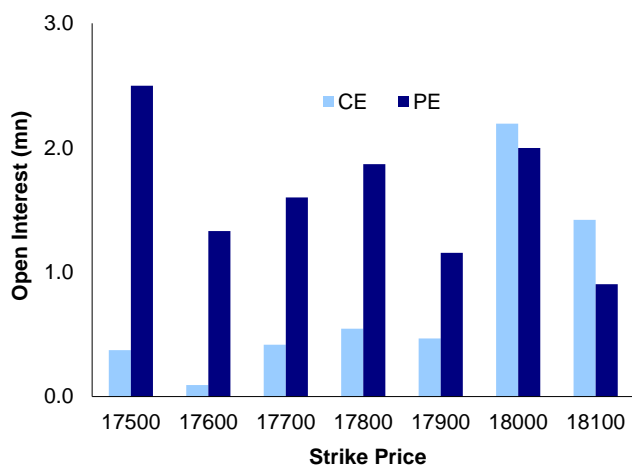
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

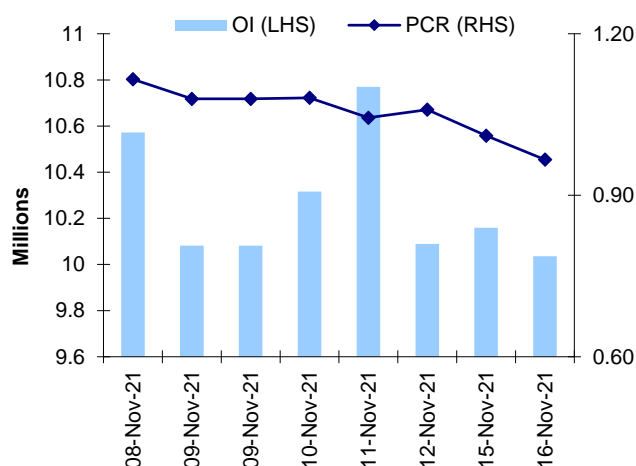
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 1,031,639Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	35.2%	32,05,800	4.3%
CHAMBLFERT	28.3%	12,31,500	5.7%
COFORGE	22.7%	7,38,600	4.1%
ASHOKLEY	17.5%	5,03,86,500	-3.3%
MARUTI	15.4%	28,60,700	7.3%
INDHOTEL	10.9%	1,87,94,806	0.3%
M&M	10.9%	1,22,26,200	3.4%
FSL	9.8%	71,29,200	3.9%
EICHERMOT	9.6%	42,16,100	1.0%
GLENMARK	9.4%	1,01,05,050	-3.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-12.0%	1,36,73,375	2.0%
BIOCON	-9.5%	1,48,48,800	2.1%
POWERGRID	-9.4%	2,21,37,283	-0.4%
HEROMOTOCO	-7.6%	45,00,000	2.1%
BOSCHLTD	-6.4%	1,57,850	1.9%
AARTIIND	-6.4%	35,29,200	-0.4%
DABUR	-5.1%	1,07,25,000	1.0%
MRF	-5.1%	65,120	-0.1%
RBLBANK	-4.9%	2,91,71,100	1.3%
ESCORTS	-4.5%	81,01,500	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,58,97,781	2,90,407	519
MARUTI	26,19,355	2,08,087	8,050
TATASTEEL	1,23,14,880	1,52,857	1,229
RELIANCE	52,32,292	1,32,691	2,518
HDFC	42,42,014	1,26,179	2,975
TATAPOWER	4,77,76,299	1,17,205	245
ZEEL	3,23,73,100	1,07,154	325
ICICIBANK	1,27,85,837	98,134	764
SBIN	1,95,53,216	97,759	495

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.7	152	437,59,100
NTPC	140	CE	0.7	135	240,31,200
M&M	900	CE	60.7	960	42,38,500
NTPC	145	CE	0.3	135	143,24,100
HINDALCO	500	CE	1.0	446	69,75,675
POWERGRID	200	CE	0.8	188	46,18,378
POWERGRID	190	CE	2.1	188	44,31,723
IOC	140	CE	0.4	131	71,82,500
INDUSINDBK	1,100	CE	6.1	1,022	36,50,400
BOSCHLTD	19,000	CE	238.3	18,610	29,150

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	0.9	960	22,65,200
TATAMOTORS	500	PE	6.3	521	66,20,550
MARUTI	7,500	PE	23.5	8,069	2,11,900
M&M	920	PE	2.3	960	8,61,700
MARUTI	8,000	PE	124.2	8,069	1,81,900
MARUTI	7,800	PE	59.2	8,069	1,78,100
HINDALCO	450	PE	13.7	446	15,69,500
MARUTI	7,700	PE	43.6	8,069	1,75,000
INDUSINDBK	1,000	PE	12.6	1,022	11,79,900
ACC	2,500	PE	45.2	2,500	1,32,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	222	CE	2,09,144	1200%	4.9
MOTHERSUMI	285	CE	1,47,000	950%	0.8
CHAMBLFERT	390	CE	1,06,500	914%	6.5
RECLTD	142	CE	1,68,000	833%	1.8
COFORGE	5,800	CE	1,26,300	538%	135.0
MANAPPURAM	197	CE	1,38,000	411%	2.3
MOTHERSUMI	275	CE	3,71,000	308%	1.3
BATAINDIA	2,260	CE	2,68,400	307%	24.8
MANAPPURAM	190	CE	8,34,000	297%	4.4
VEDL	336	CE	1,82,900	293%	8.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BIOCON	365	PE	1,24,200	5300%	4.1
ZEEL	335	PE	2,67,000	2125%	18.4
INDHOTEL	210	PE	1,64,902	1950%	3.4
MARUTI	7,900	PE	1,31,400	1163%	85.7
MARUTI	8,000	PE	1,81,900	964%	124.2
MARUTI	7,800	PE	1,78,100	710%	59.2
INDHOTEL	200	PE	2,05,122	538%	1.0
MARUTI	7,700	PE	1,75,000	527%	43.6
MOTHERSUMI	245	PE	7,45,500	433%	4.2
MOTHERSUMI	260	PE	1,22,500	400%	12.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,000	CE	77,371	190.0
MARUTI	8,100	CE	39,830	144.2
MARUTI	8,200	CE	38,090	106.5
RELIANCE	2,600	CE	31,757	13.7
MARUTI	8,500	CE	30,326	46.1
INFY	1,800	CE	25,954	18.0
TATASTEEL	1,300	CE	24,472	11.8
TATAMOTORS	520	CE	23,421	15.5
MARUTI	7,800	CE	23,418	323.8
MARUTI	8,300	CE	21,189	78.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	15,537	28.5
TATASTEEL	1,240	PE	14,208	37.2
MARUTI	8,000	PE	12,736	124.2
MARUTI	7,800	PE	11,241	59.2
MARUTI	7,500	PE	11,162	23.5
TATASTEEL	1,200	PE	11,137	20.3
MARUTI	7,700	PE	10,566	43.6
MARUTI	7,900	PE	9,751	85.7
SBIN	500	PE	9,584	12.2
MARUTI	7,600	PE	9,057	32.2

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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