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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	17,519	96,05,100	1,03,66,700	44.25	1.27	17510
PREVIOUS	17,577	92,84,050	1,16,42,350	46.8	1.33	
% CHANGE	-0.33%	3.46%	-10.96%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and failed to maintain its high's and closed marginally lower.
- Nifty lost 54 points to close at 17475.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 17600CE and 17500PE.
- PCR OI stands at 1.27 compared 1.33 in the previous trading session.
- Nifty to trade with a support of 17510.

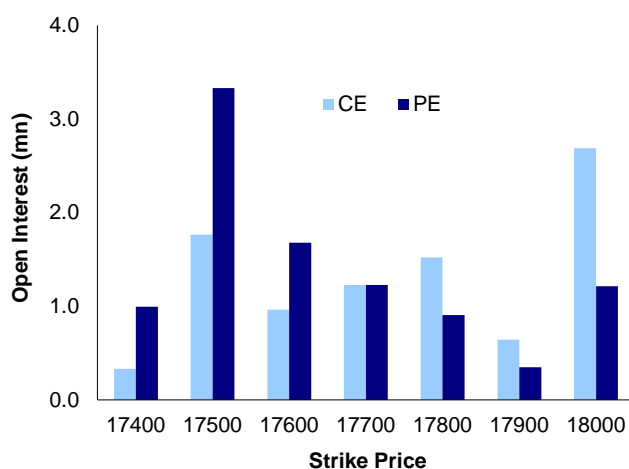
NIFTY LEVELS

17510 17600 17790 17940 18108 18320

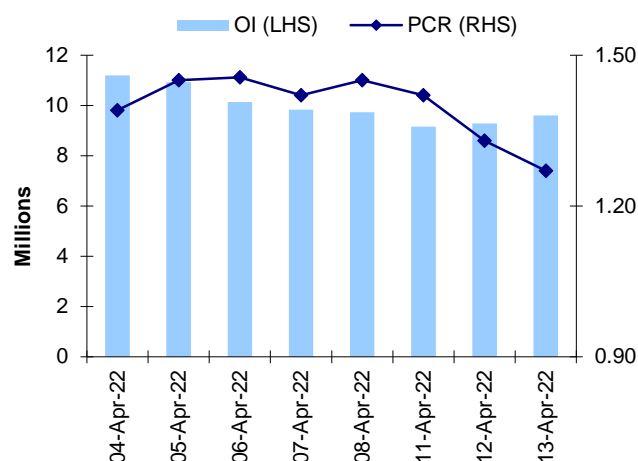
Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide open interest is 779,926Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	10.5%	3,09,28,500	2.7%
LTI	6.8%	13,00,950	2.2%
OBEROIRLTY	6.8%	43,28,800	0.1%
PERSISTENT	6.4%	4,40,700	-1.2%
LTTS	6.2%	9,56,000	-1.9%
HDFCBANK	5.6%	6,03,47,100	-1.9%
NTPC	5.6%	6,93,06,300	0.9%
LAURUSLABS	5.1%	72,90,900	1.4%
PFIZER	4.7%	1,32,500	0.6%
INDIAMART	4.6%	3,30,450	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	-11.5%	6,795	0.6%
JKCEMENT	-8.5%	2,80,525	1.5%
ASTRAL	-7.1%	6,82,550	0.2%
GUJGASLTD	-6.8%	36,22,500	0.9%
ALKEM	-6.8%	2,07,200	-0.9%
APOLLOHOSP	-6.6%	18,54,875	2.6%
NAM-INDIA	-6.3%	27,90,400	0.5%
CHAMBLFERT	-5.5%	27,60,000	3.6%
DALBHARAT	-5.2%	12,30,000	1.7%
M&M	-5.1%	1,16,69,700	0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,44,46,260	2,13,484	1,465
ICICIBANK	1,61,19,956	1,23,632	762
RELIANCE	47,78,478	1,22,582	2,552
HDFC	42,57,122	1,02,131	2,379
TATAPOWER	3,14,60,232	86,708	273
SBIN	1,54,40,525	79,840	518
TATAMOTORS	1,68,17,981	73,147	431
AMBUJACEM	1,78,17,591	65,572	369
ADANIPOWER	2,74,25,466	62,177	223

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	2.6	174	3,36,64,400
COALINDIA	200	CE	2.1	187	1,20,66,600
NTPC	160	CE	0.9	155	2,19,33,600
GAIL	170	CE	4.3	169	84,85,100
MARUTI	8000	CE	38.0	7,473	6,21,900
NTPC	155	CE	2.0	155	1,85,42,100
TATAPOWER	300	CE	2.9	274	2,64,53,250
HINDALCO	600	CE	2.9	549	66,52,100
ONGC	180	CE	1.6	174	1,45,06,800
IOC	130	CE	2.4	128	1,32,60,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	PE	0.7	155	1,12,80,300
COALINDIA	170	PE	0.8	187	55,73,400
ITC	250	PE	0.9	270	96,19,200
TATAPOWER	250	PE	2.0	274	80,52,750
TATAPOWER	260	PE	4.0	274	76,14,000
ONGC	170	PE	1.7	174	41,58,000
TCS	3,700	PE	83.2	3,666	7,14,900
NTPC	145	PE	0.3	155	44,74,500
TATAPOWER	240	PE	0.9	274	57,98,250
TATAMOTORS	400	PE	3.3	432	50,75,850

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCBANK	1,470	CE	5,40,650	719%	38.5
INDHOTEL	295	CE	9,93,434	384%	0.6
HDFCBANK	1,480	CE	12,29,250	225%	33.6
ABFRL	310	CE	23,79,000	203%	5.4
UPL	830	CE	13,05,200	199%	17.5
HDFCBANK	1,450	CE	3,09,100	185%	49.1
HDFCBANK	1,460	CE	6,13,800	175%	43.0
M&MFIN	205	CE	2,72,000	143%	0.9
INDIACEM	232	CE	1,53,700	141%	6.0
COALINDIA	232	CE	1,09,200	136%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	375	PE	1,02,000	6700%	14.1
HDFCBANK	1,360	PE	9,30,600	413%	5.1
ONGC	172	PE	18,01,800	255%	2.4
TATAMOTORS	310	PE	1,25,400	214%	0.2
JSWSTEEL	780	PE	1,03,950	175%	31.0
GAIL	170	PE	8,11,300	166%	5.7
UPL	830	PE	1,62,500	150%	25.5
M&MFIN	177	PE	1,28,000	129%	3.8
M&M	870	PE	1,17,600	124%	16.5
INDHOTEL	260	PE	4,70,574	113%	12.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,800	CE	27,997	25.1
HDFCBANK	1,500	CE	25,646	25.4
RELIANCE	2,600	CE	20,381	39.6
ITC	270	CE	17,508	6.6
TCS	3,700	CE	16,927	50.1
TCS	3,800	CE	15,953	21.6
INFY	1,760	CE	14,824	42.6
HDFCBANK	1,600	CE	13,927	7.4
INFY	1,900	CE	13,352	7.5
RELIANCE	2,700	CE	12,675	13.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,700	PE	8,878	23.3
HDFCBANK	1,400	PE	6,896	11.4
TCS	3,700	PE	6,377	83.2
INFY	1,740	PE	5,815	37.8
HDFCBANK	1,500	PE	5,633	51.8
TCS	3,600	PE	5,374	35.1
HDFCBANK	1,480	PE	5,241	39.9
INFY	1,680	PE	5,086	18.4
ITC	260	PE	4,863	2.4
INFY	1,640	PE	4,833	10.6

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- 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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