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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	17,230	99,00,050	1,02,65,050	56.6	1.17	16820
PREVIOUS	17,519	96,05,100	1,03,66,700	44.25	1.27	
% CHANGE	-1.65%	3.07%	-0.98%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and trended lower through the day
- Nifty lost 302 points to close at 17173.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and 17000PE.
- PCR OI stands at 1.17 compared 1.27 in the previous trading session.
- Nifty to trade with a support of 16820.

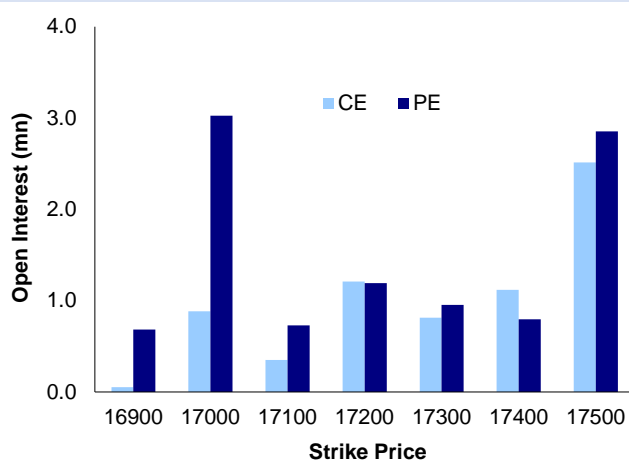
NIFTY LEVELS

16820 16930 17123 17270 17412 17668

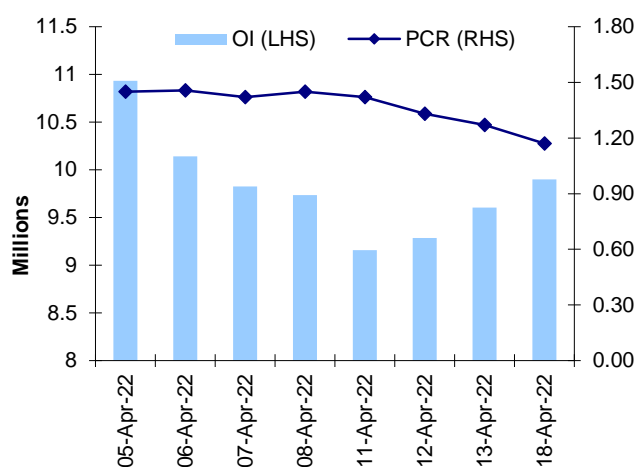
Stocks

- **Sector:-** Banking & IT stocks traded negative.
- Market wide open interest is 987,299Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	20.7%	33,30,000	6.8%
MINDTREE	20.6%	30,23,400	-3.5%
NTPC	18.6%	8,22,16,800	6.0%
COROMANDEL	17.1%	13,85,625	1.8%
PERSISTENT	16.7%	5,14,500	-2.6%
BANKBARODA	12.1%	11,87,31,600	-4.6%
ICICIPRULI	11.6%	62,22,750	0.2%
LTI	10.0%	14,31,000	-2.7%
HDFCBANK	10.0%	6,63,64,650	-4.7%
JUBLFOOD	8.1%	23,04,000	2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	-8.3%	27,39,517	-4.1%
HONAUT	-5.3%	6,435	1.0%
ESCORTS	-5.2%	42,99,350	0.3%
BEL	-5.0%	3,29,19,400	3.2%
APOLLOTYRE	-5.0%	1,39,87,500	-2.7%
INDUSTOWER	-4.7%	1,70,15,600	0.1%
IPCALAB	-3.5%	7,13,250	-1.9%
M&M	-3.5%	1,12,62,300	0.9%
BSOFT	-3.4%	50,10,200	-6.1%
GRASIM	-3.1%	97,03,775	-1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	2,28,10,188	3,21,173	1,395
TATAPOWER	8,98,19,229	2,32,997	258
HDFC	91,58,650	2,09,052	2,264
TCS	38,20,792	1,35,591	3,528
ICICIBANK	1,76,51,530	1,33,464	758
NTPC	8,20,98,517	1,32,126	163
RELIANCE	46,03,103	1,16,844	2,544
TATASTEEL	80,70,042	1,08,386	1,339
AXISBANK	1,14,78,317	90,360	799

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	3.4	176	330,94,600
TATAPOWER	300	CE	1.5	258	351,60,750
COALINDIA	200	CE	2.4	190	119,78,400
ONGC	180	CE	2.0	176	177,87,000
GAIL	170	CE	3.8	168	81,31,300
MARUTI	8,000	CE	41.0	7,586	5,85,500
HINDALCO	600	CE	2.0	548	65,83,300
NTPC	160	CE	4.6	163	204,68,700
IOC	130	CE	2.4	129	137,28,000
GAIL	180	CE	1.3	168	65,27,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	PE	0.2	163	1,31,04,300
NTPC	155	PE	0.5	163	92,34,000
ONGC	170	PE	1.0	176	49,28,000
TATAPOWER	250	PE	4.0	258	83,02,500
ITC	250	PE	0.7	270	94,81,600
ONGC	175	PE	2.1	176	45,58,400
TATAPOWER	260	PE	8.5	258	75,80,250
NTPC	160	PE	1.6	163	60,13,500
TATAPOWER	240	PE	1.9	258	69,59,250
MARUTI	7,500	PE	112.9	7,586	1,49,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,660	CE	15,63,900	40000%	15.6
INFY	1,680	CE	14,89,500	10244%	10.8
INFY	1,640	CE	12,27,600	10130%	23.8
TECHM	1,360	CE	1,66,200	6825%	24.4
INFY	1,600	CE	5,79,600	4854%	47.0
TECHM	1,380	CE	2,07,600	4843%	16.5
NTPC	174	CE	38,64,600	3468%	0.9
HDFCBANK	1,390	CE	1,04,500	3067%	35.0
HDFCBANK	1,410	CE	5,09,850	2797%	24.7
HDFCBANK	1,420	CE	17,11,050	2239%	20.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	162	PE	6,89,700	3933%	2.7
NTPC	165	PE	9,80,400	1620%	4.6
ONGC	185	PE	1,30,900	1600%	9.8
BEL	252	PE	1,02,600	1250%	5.5
NTPC	158	PE	15,16,200	850%	1.0
NTPC	159	PE	13,22,400	792%	1.3
APOLLOTYRE	175	PE	12,82,500	755%	2.1
HDFCBANK	1,260	PE	1,45,200	725%	3.3
NTPC	160	PE	60,13,500	718%	1.6
ONGC	177	PE	6,46,800	664%	3.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,700	CE	54,467	8.6
INFY	1,800	CE	35,690	3.5
HDFCBANK	1,500	CE	33,253	6.0
NTPC	160	CE	29,031	4.6
INFY	1,660	CE	25,343	15.6
INFY	1,640	CE	24,391	23.8
INFY	1,900	CE	22,409	2.1
INFY	1,680	CE	22,117	10.8
HDFCBANK	1,600	CE	21,632	2.9
NTPC	170	CE	19,538	1.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,600	PE	37,275	22.6
HDFCBANK	1,400	PE	18,726	27.1
INFY	1,620	PE	13,604	30.0
INFY	1,640	PE	12,726	39.5
INFY	1,500	PE	12,527	4.7
TCS	3,500	PE	9,039	35.6
INFY	1,560	PE	9,017	12.4
INFY	1,700	PE	8,700	83.9
NTPC	155	PE	8,538	0.5
INFY	1,580	PE	7,913	16.5

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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