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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	17,159	1,08,66,050	93,08,800	41.65	1.35	16630
PREVIOUS	17,322	1,09,34,300	1,31,33,800	35.05	1.47	
% CHANGE	-0.94%	-0.62%	-29.12%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but traded with a negative bias through the day.
- Nifty lost 169 points to close at 17117.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17200 strike.
- PCR OI stands at 1.35 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 16630.

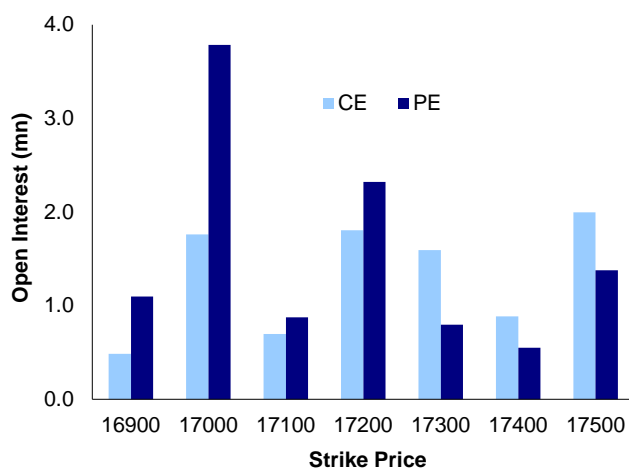
NIFTY LEVELS

16630 16883 17086 17226 17435 17642

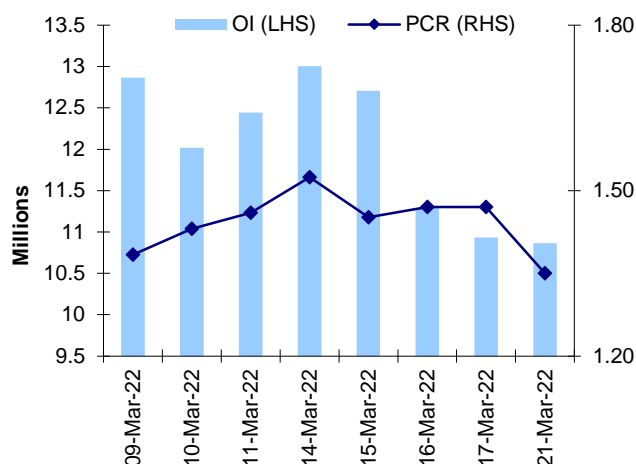
Stocks

- **Sector:-** FMCG stocks traded negative.
- Market wide open interest is 998,863Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DELTACORP	26.6%	1,92,53,300	9.6%
INTELLECT	26.5%	9,14,250	4.7%
BALRAMCHIN	24.9%	92,91,200	4.2%
PETRONET	18.2%	2,44,23,000	-5.6%
COROMANDEL	16.6%	10,96,250	0.6%
CUMMINSIND	13.7%	18,33,000	3.0%
INDHOTEL	13.4%	2,01,62,286	-1.2%
PFIZER	10.7%	1,45,000	2.7%
ACC	10.0%	26,12,500	-3.2%
IOC	9.7%	4,18,14,500	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AUBANK	-7.1%	25,50,500	1.2%
AARTIIND	-6.8%	26,30,750	2.2%
JKCEMENT	-5.2%	4,41,000	-2.5%
BSOFT	-5.2%	32,81,200	0.0%
GSPL	-4.7%	26,38,400	3.4%
NATIONALUM	-4.7%	9,37,29,500	5.2%
NTPC	-4.2%	4,58,73,600	0.0%
HDFC	-3.9%	2,30,23,500	-1.0%
M&M	-3.6%	1,52,01,900	-1.4%
ASHOKLEY	-3.6%	4,55,76,000	-3.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	55,37,752	1,36,515	2,467
TATASTEEL	84,22,763	1,11,078	1,303
MARUTI	13,54,525	1,06,216	7,706
SBIN	1,90,64,060	94,047	491
ICICIBANK	1,28,66,839	91,659	711
HDFCBANK	61,28,938	90,980	1,487
HDFC	37,02,411	89,147	2,392
TCS	24,13,831	88,112	3,627
HINDALCO	1,41,59,371	84,127	590

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.8	133	411,19,800
ONGC	200	CE	0.5	172	177,94,700
ONGC	170	CE	5.5	172	141,29,500
IOC	130	CE	0.6	118	130,00,000
ONGC	180	CE	2.3	172	106,18,300
NTPC	140	CE	0.4	133	130,81,500
TATAMOTORS	500	CE	1.1	426	207,59,400
ONGC	190	CE	1.0	172	86,24,000
ONGC	175	CE	3.5	172	81,69,700
IOC	125	CE	1.1	118	88,33,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	230	PE	0.6	245	1,10,46,400
TATAMOTORS	400	PE	5.2	426	62,61,450
CIPLA	1,000	PE	6.7	1,055	7,94,950
HINDALCO	550	PE	2.4	592	27,21,900
POWERGRID	205	PE	4.6	206	29,70,481
ITC	220	PE	0.3	245	85,02,400
COALINDIA	170	PE	1.1	183	26,83,800
MARUTI	7,000	PE	28.8	7,733	1,91,200
ITC	235	PE	1.1	245	73,18,400
ITC	240	PE	2.3	245	68,28,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APLLTD	760	CE	4,04,600	5155%	22.7
CUB	137	CE	1,39,400	4000%	0.3
DELTACORP	340	CE	11,38,500	2150%	4.4
DELTACORP	350	CE	13,40,900	1982%	3.0
DELTACORP	330	CE	16,37,600	1680%	6.6
INTELLECT	820	CE	1,30,500	1060%	22.0
DELTACORP	315	CE	10,51,100	893%	11.8
DELTACORP	320	CE	32,20,000	833%	9.7
CHAMBLFERT	440	CE	10,92,000	621%	14.5
PETRONET	200	CE	11,25,000	393%	3.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	310	PE	7,13,000	10233%	10.3
DELTACORP	295	PE	1,58,700	2200%	5.1
DELTACORP	300	PE	12,07,500	1844%	6.4
GNFC	800	PE	1,02,700	1217%	52.6
VEDL	395	PE	3,78,200	1009%	10.1
MOTHERSUMI	102	PE	1,54,000	1000%	0.3
VEDL	405	PE	1,36,400	1000%	14.8
AUROPARMA	660	PE	1,43,250	810%	10.6
AUROPARMA	670	PE	2,00,250	642%	14.1
VEDL	390	PE	10,91,200	633%	8.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	42,365	33.7
MARUTI	8,000	CE	27,167	106.6
INFY	1,900	CE	21,335	19.9
HINDALCO	600	CE	19,077	12.7
TATASTEEL	1,340	CE	18,795	26.8
MARUTI	7,900	CE	17,861	143.2
HDFCBANK	1,500	CE	14,969	17.6
TATASTEEL	1,400	CE	14,683	11.4
TCS	3,700	CE	14,471	42.9
RELIANCE	2,600	CE	14,284	8.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	16,575	19.3
RELIANCE	2,460	PE	10,736	38.4
TATASTEEL	1,300	PE	10,414	35.2
MARUTI	7,800	PE	9,313	238.9
MARUTI	7,500	PE	8,750	113.1
INFY	1,860	PE	7,116	35.9
RELIANCE	2,440	PE	6,843	30.6
INFY	1,800	PE	6,304	16.6
SBIN	490	PE	6,232	10.5
INFY	1,840	PE	6,091	27.8

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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