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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	17,793	98,60,850	82,15,000	28.9	0.64	17645
PREVIOUS	17,909	99,20,000	59,16,100	11.15	0.89	
% CHANGE	-0.65%	-0.60%	38.86%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower and traded with a negative bias through the day.
- Nifty lost 133 points to close at 17764.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 17900CE and in 17300PE.
- PCR OI stands at 0.64 compared to 0.89 in the previous trading session.
- Nifty to trade with a support of 17645.

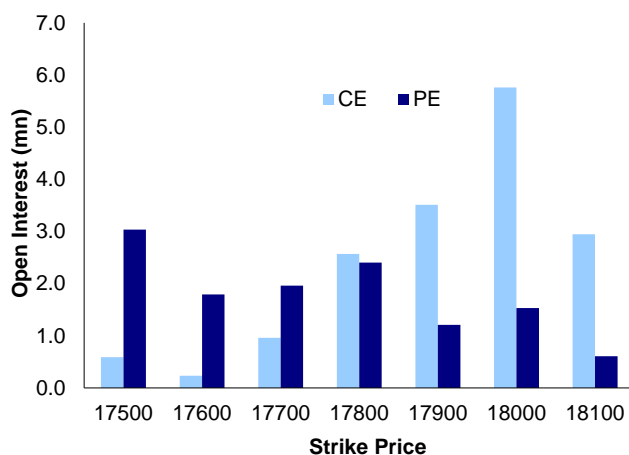
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

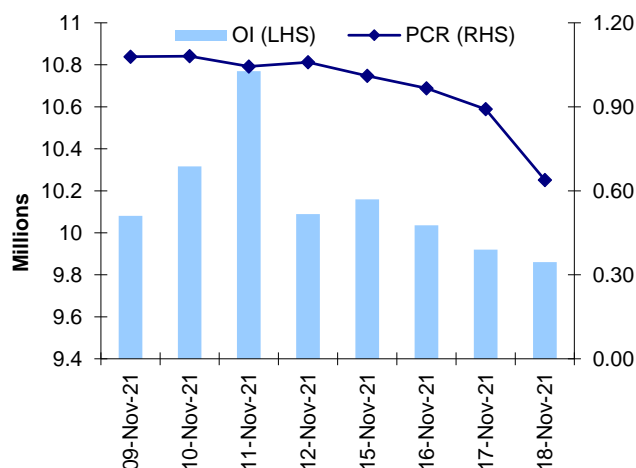
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide-open interest is 800,800Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	20.8%	2,07,725	-1.3%
SBICARD	10.8%	18,69,000	-3.1%
IPCALAB	7.3%	31,70,025	-1.0%
GODREJPROP	7.2%	25,74,325	-2.0%
NAM-INDIA	7.0%	32,22,400	-3.8%
RECLTD	6.9%	4,76,10,000	-1.6%
PNB	5.4%	29,97,60,000	2.5%
NMDC	5.3%	10,95,31,600	-1.7%
GMRINFRA	5.2%	14,44,50,000	-1.3%
COALINDIA	4.6%	7,29,45,600	-1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	-12.6%	12,51,200	-3.5%
APOLLOHOSP	-8.8%	23,57,375	-2.5%
IRCTC	-8.5%	1,18,00,375	-1.4%
CUMMINSIND	-8.1%	22,54,200	-1.0%
NAVINFLUOR	-7.3%	6,97,275	-0.6%
MCX	-6.2%	15,10,250	-3.2%
INDIAMART	-5.3%	2,33,550	-2.4%
DIXON	-5.1%	5,21,875	-1.1%
ASTRAL	-5.0%	6,05,275	0.6%
PVR	-4.8%	30,02,032	-2.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	4,71,97,742	2,42,044	510
TATAPOWER	8,20,52,417	1,96,885	237
ICICIBANK	2,06,44,385	1,57,364	763
TATASTEEL	1,01,08,351	1,21,100	1,187
SBIN	2,24,71,070	1,12,519	504
MARUTI	13,37,493	1,09,423	8,117
HDFC	34,81,704	1,02,238	2,925
RELIANCE	39,25,345	96,864	2,473
AXISBANK	1,34,58,109	95,124	706

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.2	149	425,11,700
NTPC	140	CE	0.3	135	235,18,200
BOSCHLTD	19,000	CE	86.5	17,785	47,200
NTPC	145	CE	0.1	135	135,37,500
HINDALCO	500	CE	0.5	441	64,17,750
POWERGRID	195	CE	1.9	193	41,65,073
TATAPOWER	250	CE	2.3	237	167,26,500
BPCL	430	CE	0.5	406	47,77,200
POWERGRID	200	CE	0.9	193	38,13,095
MARUTI	8,500	CE	35.2	8,131	4,43,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	1.4	925	23,26,800
MARUTI	7,500	PE	10.0	8,131	2,36,500
M&M	920	PE	6.6	925	10,30,400
MARUTI	8,000	PE	60.3	8,131	1,92,300
M&M	910	PE	2.7	925	7,12,600
TATAMOTORS	500	PE	6.0	510	45,74,250
INDUSINDBK	1,000	PE	10.5	1,010	10,99,800
SBIN	500	PE	6.0	504	52,54,500
MARUTI	7,800	PE	27.8	8,131	1,25,400
TATAPOWER	240	PE	7.4	237	43,33,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,900	CE	4,48,250	3605%	15.1
HCLTECH	1,130	CE	1,01,500	3525%	9.7
AUROPHARMA	640	CE	1,98,900	2960%	11.4
NMDC	137	CE	3,35,000	2400%	1.4
GLENMARK	490	CE	1,28,800	1500%	5.7
ESCORTS	1,820	CE	2,38,150	1212%	34.3
HCLTECH	1,120	CE	1,07,100	1175%	14.5
LICHSGFIN	405	CE	1,20,000	900%	5.6
JINDALSTEL	370	CE	3,02,500	612%	6.5
FEDERALBNK	94	CE	2,10,000	600%	2.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,700	PE	6,35,250	28775%	7.0
BPCL	395	PE	1,54,800	8500%	2.8
ESCORTS	1,660	PE	1,76,550	7925%	3.8
ESCORTS	1,680	PE	1,43,000	5100%	4.8
L&TFH	78	PE	2,76,644	1450%	0.4
ASHOKLEY	127	PE	3,10,500	1050%	0.5
BPCL	405	PE	7,30,800	577%	5.3
PFC	122	PE	1,48,800	200%	0.4
ITC	234	PE	4,80,000	200%	1.2
VEDL	306	PE	1,51,900	188%	6.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	37,531	19.6
ESCORTS	1,800	CE	32,901	42.6
MARUTI	8,500	CE	25,492	35.2
MARUTI	8,300	CE	25,309	67.5
INFY	1,800	CE	20,892	9.4
RELIANCE	2,600	CE	19,679	4.8
SBIN	500	CE	18,767	10.6
MARUTI	8,400	CE	18,728	48.6
RELIANCE	2,480	CE	18,624	26.8
TCS	3,500	CE	16,962	24.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	19,113	28.7
MARUTI	8,000	PE	16,417	60.3
RELIANCE	2,400	PE	13,327	3.4
TATASTEEL	1,180	PE	13,070	18.9
RELIANCE	2,460	PE	10,833	16.6
ESCORTS	1,700	PE	10,200	7.0
MARUTI	8,200	PE	10,199	159.6
MARUTI	8,100	PE	10,010	98.1
SBIN	500	PE	9,876	6.0
RELIANCE	2,440	PE	9,624	9.9

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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