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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	17,081	56,89,950	98,53,100	17.65	0.71	16825
PREVIOUS	17,074	77,67,200	1,48,24,650	-18.4	0.82	
% CHANGE	0.04%	-26.74%	-33.54%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained volatile through the day.
- Nifty lost 28 points to close at 17063.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and in 17100PE.
- PCR OI stands at 0.71 compared to 0.82 in the previous trading session.
- Nifty to trade with a support of 16825.

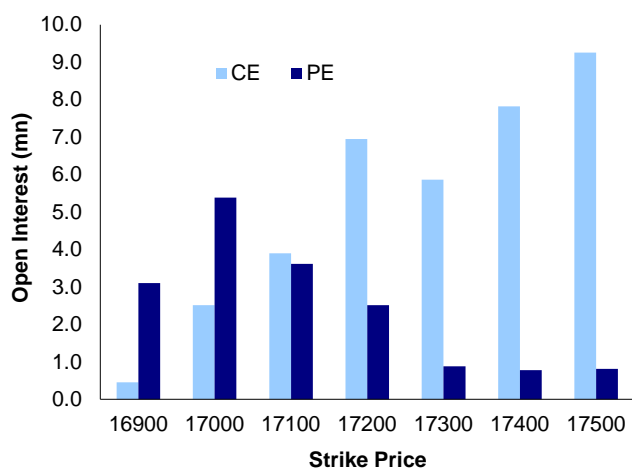
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

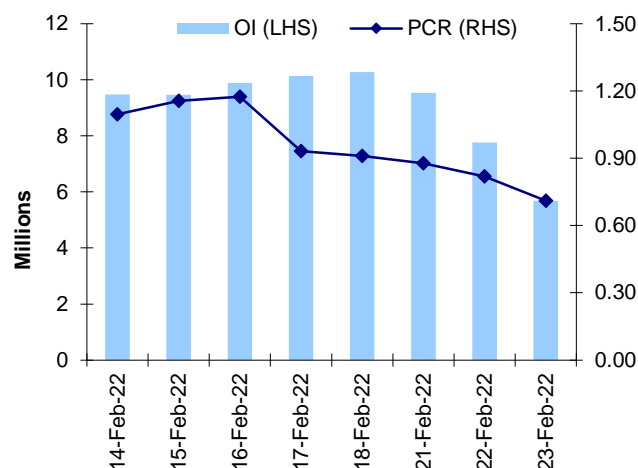
Stocks

- **Sector:** - Reality stocks traded positive.
- Market wide open interest is 1,077,316Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	16.8%	1,03,16,60,000	-1.8%
CROMPTON	14.7%	46,57,400	7.3%
NTPC	10.5%	5,04,39,300	-1.4%
ASHOKLEY	10.1%	3,67,24,500	-0.3%
GSPL	10.1%	15,74,200	4.3%
INDUSTOWER	8.7%	1,07,52,000	-0.2%
GUJGASLTD	8.5%	25,47,500	-3.5%
BOSCHLTD	7.6%	1,44,500	-0.1%
AMBUJACEM	6.9%	1,91,43,000	-1.9%
BATAINDIA	6.7%	15,71,900	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	-23.5%	1,16,925	1.9%
INDIAMART	-19.8%	4,72,200	0.7%
METROPOLIS	-17.6%	8,62,800	2.6%
ABBOTINDIA	-15.8%	51,475	1.8%
DIXON	-15.5%	5,25,750	1.9%
IPCALAB	-14.6%	11,92,950	-0.6%
HONAUT	-13.5%	10,440	0.1%
PFIZER	-12.2%	1,60,750	2.0%
JKCEMENT	-11.1%	2,74,575	0.1%
IRCTC	-8.7%	98,21,000	3.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	69,15,921	1,30,947	1,886
ICICIBANK	1,16,24,282	86,993	745
TCS	24,26,203	86,895	3,564
TATAMOTORS	1,77,03,998	85,034	477
ADANIPOWER	6,50,07,796	82,186	126
RELIANCE	33,73,615	80,671	2,374
HDFC	30,44,306	74,833	2,437
SBIN	1,38,99,433	69,681	499
HDFCBANK	45,14,781	68,225	1,501

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.1	161	229,76,800
M&M	900	CE	0.1	851	23,08,600
ONGC	170	CE	0.1	161	129,82,200
HEROMOTOCO	2,800	CE	0.9	2,674	5,13,600
MARUTI	9,000	CE	4.9	8,697	3,29,800
NTPC	135	CE	0.1	130	116,33,700
WIPRO	600	CE	0.2	567	33,93,600
SUNPHARMA	860	CE	0.2	841	13,62,200
INDUSINDBK	1,000	CE	0.3	950	16,02,000
TCS	4,000	CE	0.4	3,571	15,29,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BANKBARODA	100	PE	0.1	107	73,24,200
HINDALCO	500	PE	0.1	517	32,59,400
WIPRO	550	PE	0.2	567	17,12,000
MARUTI	8,800	PE	105.5	8,697	1,16,000
M&M	850	PE	3.8	851	3,73,100
SUNPHARMA	840	PE	2.4	841	5,19,400
HEROMOTOCO	2,600	PE	2.5	2,674	91,800
ASIANPAINT	3,200	PE	5.3	3,243	94,650
BANKBARODA	105	PE	0.3	107	34,28,100
KOTAKBANK	1,820	PE	3.0	1,885	4,14,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	2,220	CE	1,81,000	229%	1.2
SBILIFE	1,110	CE	1,02,000	189%	2.8
AMBUJACEM	330	CE	1,84,500	146%	3.8
SAIL	92	CE	3,75,250	119%	3.0
DLF	345	CE	5,49,450	85%	2.5
BANKBARODA	109	CE	13,33,800	81%	0.4
ZEEL	245	CE	8,52,000	69%	1.0
ITC	218	CE	6,49,600	66%	0.3
DELTACORP	250	CE	1,33,400	66%	17.9
INDHOTEL	205	CE	4,34,376	59%	2.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	245	PE	3,94,800	236%	1.8
KOTAKBANK	1,860	PE	2,64,800	205%	6.4
BANKBARODA	108	PE	14,97,600	172%	1.2
INDUSTOWER	240	PE	5,90,800	171%	1.1
MARUTI	8,800	PE	1,16,000	145%	105.5
BANKBARODA	107	PE	11,70,000	113%	0.8
DLF	335	PE	3,21,750	99%	0.8
TORNTPOWER	480	PE	1,35,000	96%	6.4
IRCTC	810	PE	1,13,750	81%	3.5
DLF	340	PE	8,39,850	70%	1.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	16,667	4.7
KOTAKBANK	1,900	CE	14,467	6.5
TATASTEEL	1,160	CE	11,294	1.1
SBIN	520	CE	10,673	0.3
TCS	3,600	CE	10,399	6.9
SBIN	510	CE	9,911	0.7
HDFCBANK	1,520	CE	8,756	2.3
RELIANCE	2,420	CE	8,361	2.2
TCS	3,800	CE	8,290	0.6
ICICIBANK	750	CE	8,228	3.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	6,685	27.3
RELIANCE	2,380	PE	6,179	14.2
RELIANCE	2,360	PE	5,959	6.5
KOTAKBANK	1,880	PE	5,460	10.7
SBIN	500	PE	5,393	4.4
TATASTEEL	1,140	PE	5,388	7.5
TCS	3,600	PE	4,888	36.9
KOTAKBANK	1,900	PE	4,710	19.3
MARUTI	8,600	PE	4,362	12.8
MARUTI	8,700	PE	4,172	46.1

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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