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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	16,833	11,449,550	10,887,900	15.3	1.19	16800
PREVIOUS	16,859	5,075,600	12,062,750	0.7	0.58	
% CHANGE	-0.15%	125.58%	-9.74%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up but failed to maintain its highs and stooped lower to close negative.
- Nifty lost 40 points to close at 16818.
- OI concentration seen in 17000CE and 16000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.19.
- Nifty to trade with a support of 16800.

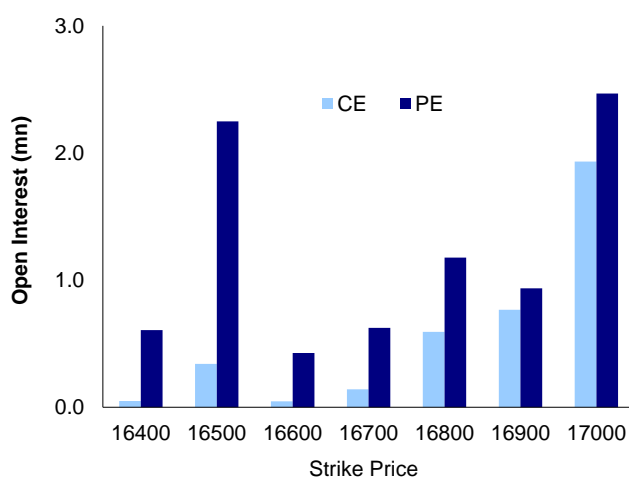
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

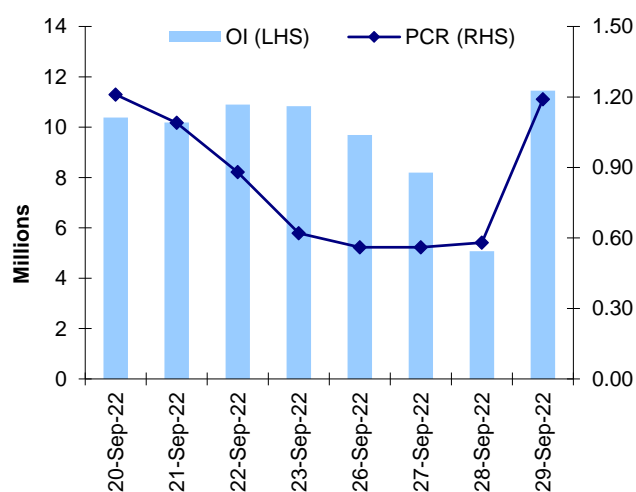
Stocks

- **Sector:** - Pharma stocks traded positive.
- Market wide open interest is 657,944 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ZEEL	125.9%	93,255,000	-2.2%
PEL	53.5%	4,819,925	-1.2%
RELIANCE	42.7%	36,894,250	-0.3%
OFSS	42.1%	494,200	0.0%
TRENT	41.2%	4,037,525	0.7%
COLPAL	39.9%	2,158,100	1.2%
HINDUNILVR	39.2%	7,758,300	-0.1%
BOSCHLTD	38.8%	199,500	0.1%
HDFC	37.8%	17,178,600	-0.3%
RECLTD	37.2%	35,088,000	-1.5%
JKCEMENT	37.0%	351,000	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SHREECEM	-3.4%	333,450	2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	15,060,223	526,393	3,471
RELIANCE	6,771,046	158,072	2,325
ICICIBANK	13,803,629	117,031	844
HDFCBANK	7,205,194	99,997	1,382
SBIN	17,310,168	90,910	522
ASIANPAINT	2,624,894	90,324	3,385
AXISBANK	12,090,981	87,116	719
TATAMOTORS	20,725,995	84,000	402
SUNPHARMA	8,519,098	79,973	931

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	130	CE	4.1	127	4,042,500
ITC	350	CE	4.1	335	6,905,600
ASIANPAINT	3,600	CE	59.2	3,395	502,200
TATAMOTORS	450	CE	5.4	403	5,916,600
TATASTEEL	110	CE	1.6	97	19,099,500
M&M	1,300	CE	30.4	1,266	812,700
ITC	340	CE	7.0	335	6,089,600
TECHM	1,100	CE	12.2	1,008	1,039,200
HEROMOTOCO	2,700	CE	37.8	2,551	196,200
RELIANCE	2,500	CE	21.2	2,337	2,814,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,500	PE	69.2	2,551	174,000
RELIANCE	2,200	PE	24.9	2,337	2,130,500
DRREDDY	4,000	PE	27.5	4,369	87,625
M&M	1,200	PE	20.7	1,266	533,400
INDUSINDBK	1,100	PE	26.4	1,149	992,700
TATAMOTORS	400	PE	17.6	403	3,410,025
WIPRO	400	PE	19.2	394	1,784,000
ITC	330	PE	6.8	335	3,600,000
ITC	300	PE	1.1	335	3,548,800
TCS	3,000	PE	96.0	3,000	567,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	610	CE	142,000	7000%	25.1
ZEEL	255	CE	345,000	5650%	14.2
GLENMARK	390	CE	128,800	5500%	18.0
ZEEL	295	CE	129,000	4200%	4.2
ZEEL	265	CE	369,000	2360%	10.7
ZEEL	240	CE	132,000	2100%	22.3
SBIN	525	CE	240,000	1900%	19.0
GAIL	91	CE	128,100	1300%	1.1
GRANULES	370	CE	584,000	1117%	5.0
FEDERALBNK	116	CE	120,000	1100%	3.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELIANCE	2,180	PE	812,500	4414%	20.6
L&TFH	72	PE	472,972	2550%	2.8
IDFCFIRSTB	39	PE	390,000	2500%	0.3
FEDERALBNK	112	PE	490,000	2350%	4.0
BEL	93	PE	239,400	2000%	1.9
PFC	90	PE	105,400	1600%	0.4
ICICIBANK	790	PE	132,000	1500%	8.2
FEDERALBNK	113	PE	150,000	1400%	4.4
IDFC	63	PE	140,000	1300%	2.6
MANAPPURAM	110	PE	156,000	1200%	16.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	17,934	47.0
RELIANCE	2,500	CE	13,367	21.2
ASIANPAINT	3,600	CE	9,448	59.2
RELIANCE	2,600	CE	8,577	11.0
INFY	1,400	CE	7,643	48.7
ASIANPAINT	3,500	CE	7,219	91.1
RELIANCE	2,360	CE	6,711	64.0
SUNPHARMA	950	CE	6,220	24.7
HDFCBANK	1,400	CE	5,998	32.7
HINDALCO	380	CE	5,904	15.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	13,761	24.9
RELIANCE	2,300	PE	10,970	56.3
RELIANCE	2,180	PE	5,197	20.6
TCS	3,000	PE	4,712	96.0
RELIANCE	2,320	PE	4,086	65.2
RELIANCE	2,340	PE	3,980	74.9
RELIANCE	2,100	PE	3,896	10.7
TCS	2,800	PE	3,785	28.7
ASIANPAINT	3,400	PE	3,664	139.1
RELIANCE	2,400	PE	3,580	108.2

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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