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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	17,095	1,09,38,150	1,21,55,150	41.9	1.11	16806
PREVIOUS	17,052	1,08,49,550	1,43,97,900	26.15	1.14	
% CHANGE	0.25%	0.82%	-15.58%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 27 points to close at 17053.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.11 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 16806.

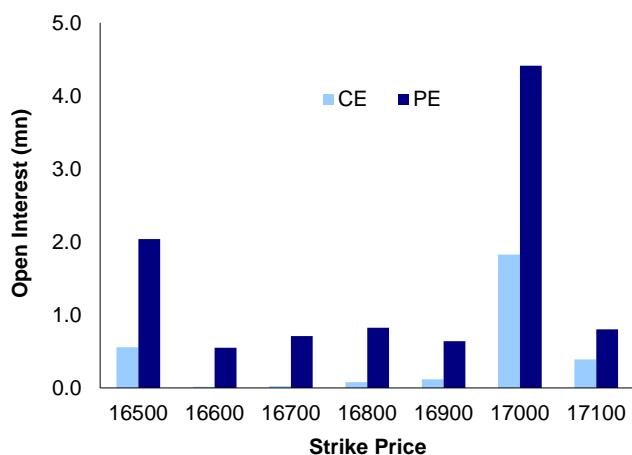
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

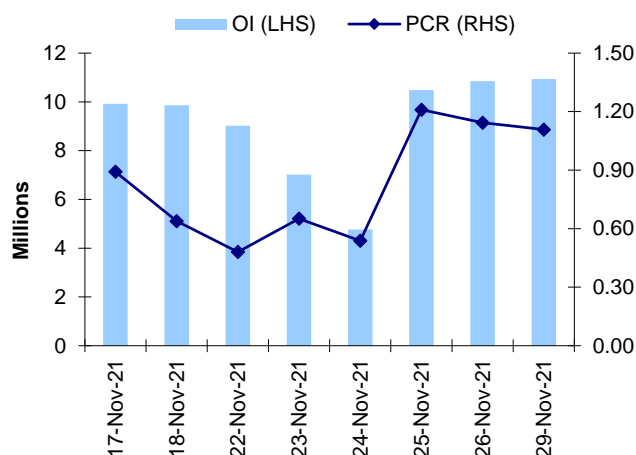
Stocks

- **Sector:** - PSU Banking stocks traded negative.
- Market wide-open interest is 822,393Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	16.6%	14,44,800	-2.3%
INDHOTEL	16.0%	1,80,74,868	-5.2%
PAGEIND	12.9%	88,350	-2.4%
BALKRISIND	11.4%	16,40,800	-0.1%
NTPC	10.1%	5,81,05,800	-1.8%
INDUSINDBK	9.7%	2,71,08,000	-0.7%
NAVINFLUOR	8.6%	5,35,050	2.3%
HINDALCO	8.1%	3,36,14,175	0.8%
ICICIPRULI	7.0%	45,79,500	-0.4%
LALPATHLAB	5.8%	4,67,750	6.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	-8.8%	13,14,500	1.3%
INDUSTOWER	-8.2%	1,36,80,800	1.0%
POLYCAB	-7.8%	6,25,200	-1.8%
BAJAJFINSV	-5.2%	6,29,800	1.2%
MFSL	-4.5%	16,65,300	-0.5%
IRCTC	-4.5%	98,49,250	-5.7%
IBULHSGFIN	-4.1%	5,36,98,200	-6.3%
ALKEM	-3.8%	4,72,200	-1.6%
MARICO	-3.5%	70,08,000	-1.6%
MANAPPURAM	-3.4%	2,07,06,000	-2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,17,87,989	2,43,037	460
TATAPOWER	8,01,08,784	1,85,492	227
RELIANCE	72,74,686	1,77,019	2,413
ZEEL	4,63,62,355	1,58,133	343
HDFCBANK	93,12,468	1,39,411	1,490
ICICIBANK	1,89,87,552	1,38,588	722
CIPLA	1,44,58,893	1,38,091	967
SBIN	2,63,05,817	1,24,957	471
TATASTEEL	1,06,45,526	1,20,079	1,112

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
RELIANCE	2,500	CE	52.4	2,446	53,31,250
CIPLA	1,000	CE	23.3	965	14,75,500
NTPC	150	CE	0.6	127	74,61,300
MARUTI	8,000	CE	38.2	7,167	3,75,000
COALINDIA	160	CE	3.7	154	71,10,600
TATAPOWER	250	CE	3.2	220	16,16,750
TATAPOWER	240	CE	4.9	220	96,66,000
RELIANCE	2,600	CE	24.6	2,446	34,22,500
TATAMOTORS	500	CE	9.7	463	89,63,250
COALINDIA	170	CE	1.5	154	53,46,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	200	PE	4.9	220	53,86,500
RELIANCE	2,300	PE	25.8	2,446	17,05,250
TATAPOWER	220	PE	12.2	220	46,98,000
RELIANCE	2,400	PE	52.1	2,446	16,20,000
HDFCBANK	1,500	PE	36.8	1,503	15,56,500
INDUSINDBK	900	PE	47.0	899	11,74,500
CIPLA	900	PE	10.4	965	4,66,050
MARUTI	7,000	PE	169.7	7,167	1,20,800
TATAMOTORS	450	PE	16.9	463	36,70,800
ITC	220	PE	5.5	222	94,43,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	175	CE	2,13,166	2550%	10.1
INDHOTEL	180	CE	5,22,860	2500%	8.0
DELTACORP	260	CE	2,78,300	2320%	11.1
PFC	115	CE	1,48,800	2300%	5.4
ICICIBANK	710	CE	1,21,000	2100%	30.8
SUNPHARMA	760	CE	4,59,200	1626%	23.6
BHEL	58	CE	1,68,000	1500%	3.3
BANKBARODA	88	CE	8,89,200	1420%	3.3
HDFC	2,700	CE	1,04,400	1100%	85.6
BPCL	370	CE	4,01,400	962%	12.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDHOTEL	140	PE	1,76,968	4300%	1.7
INDUSINDBK	740	PE	1,59,300	2850%	7.3
PFC	95	PE	3,84,400	1967%	0.6
NTPC	124	PE	1,02,600	1700%	3.2
L&TFH	60	PE	2,85,568	1500%	0.4
TATAPOWER	125	PE	1,75,500	1200%	0.9
BHEL	49	PE	1,26,000	1100%	0.5
ITC	207	PE	1,02,400	967%	1.6
PFC	105	PE	2,10,800	750%	1.1
TATAPOWER	185	PE	5,33,250	690%	2.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	55,513	52.4
RELIANCE	2,600	CE	29,810	24.6
TCS	3,500	CE	24,902	84.3
TCS	3,600	CE	16,849	43.4
RELIANCE	2,700	CE	16,682	13.7
KOTAKBANK	2,100	CE	14,233	36.2
RELIANCE	2,480	CE	13,253	60.1
CIPLA	1,000	CE	13,109	23.3
RELIANCE	2,460	CE	12,426	68.7
HDFCBANK	1,500	CE	10,922	40.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	13,658	52.1
TATASTEEL	1,100	PE	9,961	43.1
RELIANCE	2,300	PE	8,904	25.8
RELIANCE	2,200	PE	7,098	13.5
RELIANCE	2,500	PE	5,154	104.1
TCS	3,400	PE	5,135	38.7
SBIN	470	PE	5,097	19.5
TATASTEEL	1,000	PE	4,902	16.1
RELIANCE	2,440	PE	4,737	70.6
RELIANCE	2,460	PE	4,696	80.2

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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