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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	17,268	96,04,200	63,60,750	64.95	1.65	16600
PREVIOUS	17,216	48,24,950	65,85,500	2.9	0.95	
% CHANGE	0.30%	99.05%	-3.41%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range through the day.
- Nifty lost 9 points to close at 17203.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17300CE and in 17200PE.
- PCR OI stands at 1.65.
- Nifty to trade with a support of 16600.

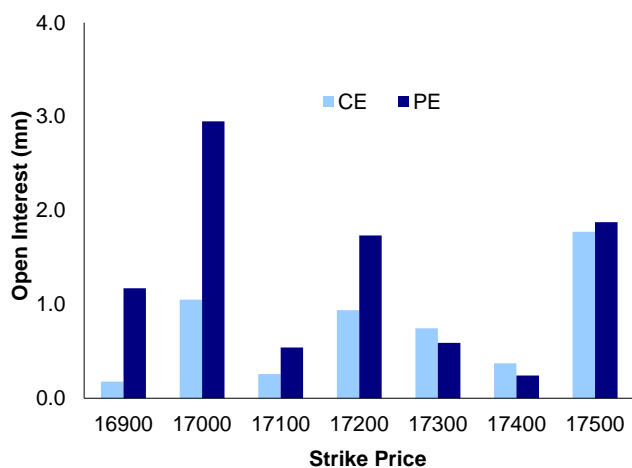
NIFTY LEVELS

16600 16761 16895 17028 17211 17383

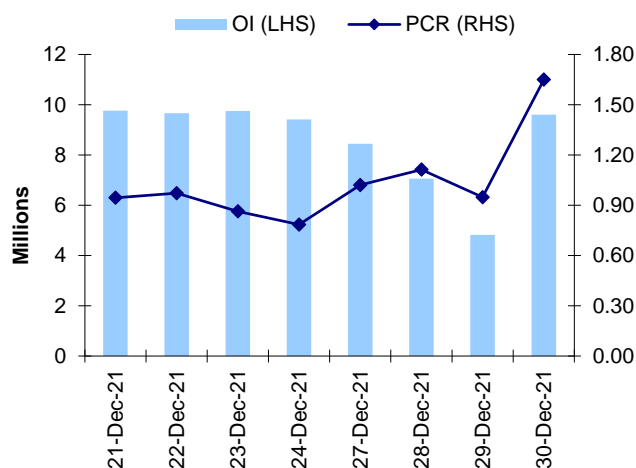
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 524,278Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	52.4%	1,99,14,400	-1.9%
IGL	43.4%	99,17,875	-2.7%
GSPL	41.4%	8,99,300	-0.6%
CHAMBLFERT	41.1%	20,38,500	-0.3%
MCX	38.3%	16,35,200	-2.1%
IDEA	35.9%	50,22,50,000	-3.1%
CANFINHOME	34.0%	37,45,950	0.0%
INDUSTOWER	33.8%	1,51,64,800	-1.8%
GUJGASLTD	33.3%	22,60,000	-0.9%
ONGC	33.0%	3,21,78,300	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-18.8%	2,84,375	3.3%
RBLBANK	-7.6%	2,92,43,600	-9.4%
POWERGRID	-3.7%	2,94,16,828	0.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,35,37,254	3,20,410	2,359
POWERGRID	6,56,10,905	1,34,606	205
SBIN	2,88,79,190	1,30,451	452
ICICIBANK	1,43,26,182	1,05,443	736
TECHM	46,50,594	84,267	1,800
TCS	19,66,475	73,261	3,734
WIPRO	90,43,675	64,618	714
HCLTECH	45,18,139	59,343	1,317
IDEA	39,64,04,094	57,056	14

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	CE	3.4	146	34,31,400
RELIANCE	2,400	CE	55.8	2,367	24,31,250
BPCL	400	CE	5.2	379	19,60,200
ASIANPAINT	3,400	CE	86.3	3,381	2,51,400
TECHM	1,900	CE	33.4	1,809	8,38,800
RELIANCE	2,500	CE	24.6	2,367	21,76,750
TATAMOTORS	500	CE	9.4	473	49,73,250
DRREDDY	5,000	CE	128.8	4,929	1,40,875
SBIN	500	CE	3.3	454	61,59,000
NTPC	130	CE	2.6	126	32,83,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,700	PE	75.9	4,929	1,95,000
RELIANCE	2,200	PE	16.1	2,367	16,98,500
TECHM	1,700	PE	29.5	1,809	5,41,200
TCS	3,400	PE	13.2	3,737	5,30,550
RELIANCE	2,400	PE	87.1	2,367	12,63,500
TCS	3,500	PE	26.1	3,737	4,29,450
HDFCBANK	1,460	PE	31.5	1,467	11,71,500
MARUTI	7,000	PE	105.7	7,303	75,500
ITC	220	PE	7.4	217	69,76,000
TECHM	1,600	PE	12.7	1,809	3,91,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NATIONALUM	97	CE	3,23,000	1800%	4.8
TATACONSUM	740	CE	3,40,875	1430%	21.3
BIOCON	365	CE	1,40,300	1425%	14.5
NTPC	128	CE	4,04,700	1320%	3.2
ZEEL	315	CE	1,77,000	1080%	18.3
TECHM	2,100	CE	1,19,400	895%	6.2
DELTACORP	265	CE	1,05,800	667%	8.8
BANDHANBNK	265	CE	1,76,400	654%	6.5
L&TFH	76	CE	1,33,860	650%	3.7
ONGC	130	CE	2,23,300	625%	12.3

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CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	15,522	55.8
RELIANCE	2,500	CE	11,024	24.6
TCS	3,800	CE	9,414	81.6
INFY	1,900	CE	7,208	58.9
TCS	3,700	CE	6,774	128.2
CADILAHC	480	CE	5,807	21.2
BHARTIARTL	680	CE	5,269	22.4
RELIANCE	2,600	CE	4,866	11.3
WIPRO	720	CE	4,658	27.5
BHARTIARTL	700	CE	4,416	13.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	10,636	16.1
RELIANCE	2,300	PE	7,112	40.8
RELIANCE	2,400	PE	7,083	87.1
RELIANCE	2,360	PE	4,625	66.0
SBIN	450	PE	4,006	13.1
RELIANCE	2,380	PE	3,649	76.0
TCS	3,400	PE	3,494	13.2
TATASTEEL	1,100	PE	3,374	43.8
TCS	3,700	PE	3,104	90.9
HDFCBANK	1,460	PE	2,953	31.5

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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