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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	17,623	1,16,52,000	90,82,400	5.15	1.45	17280
PREVIOUS	17,733	84,11,800	60,43,200	21.6	0.77	
% CHANGE	-0.62%	38.52%	50.29%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower in the second half of the trading session.
- Nifty lost 93 points to close at 17618.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17700CE and 17600PE.
- PCR OI stands at 1.45.
- Nifty to trade with a support of 17280.

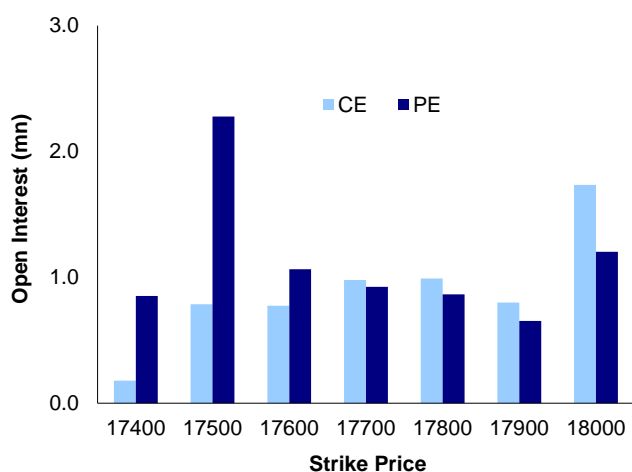
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

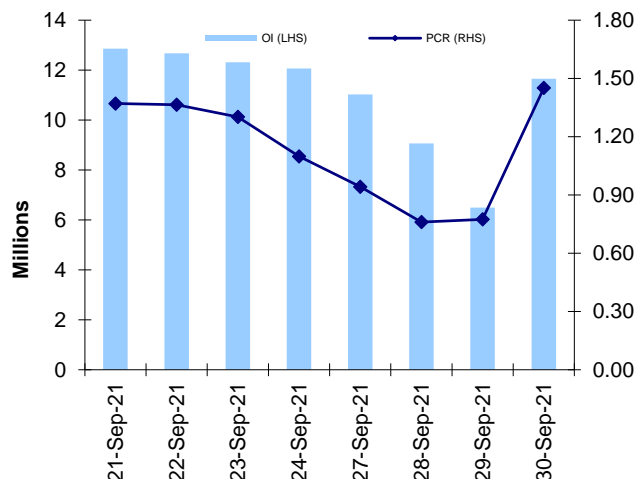
Stocks

- **Sector:** - Metal stocks traded negative.
- Market wide-open interest is 608,667Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	300.7%	81,55,70,000	5.8%
CIPLA	70.2%	78,53,950	-0.4%
MOTHERSUMI	65.0%	3,10,55,500	-1.7%
SAIL	62.8%	16,01,70,000	-0.7%
HINDUNILVR	57.7%	52,10,700	0.6%
NAM-INDIA	51.5%	22,59,200	-1.4%
NTPC	46.6%	4,98,40,800	0.9%
INDIAMART	45.7%	1,58,850	1.6%
AMBUJACEM	39.9%	1,76,37,000	-1.5%
INDUSTOWER	38.7%	1,21,54,800	-2.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NIL			

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	11,13,02,311	1,74,359	159
RELIANCE	62,72,085	1,57,897	2,519
ICICIBANK	1,84,87,517	1,30,172	701
HDFCBANK	79,87,674	1,27,393	1,595
SBIN	2,65,30,369	1,21,184	453
IDEA	1,00,42,13,104	1,18,441	12
HDFC	41,86,802	1,15,497	2,754
TATAMOTORS	3,02,68,517	1,01,017	333
TATASTEEL	75,14,568	97,462	1,289

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,200	CE	22.2	1,117.7	29,25,000
NTPC	150	CE	3.6	141.7	77,97,600
COALINDIA	200	CE	7.8	186.2	95,29,800
GAIL	160	CE	10.6	159.9	66,67,300
NTPC	145	CE	5.1	141.7	64,92,300
DRREDDY	5,000	CE	169.6	4,901.7	3,44,375
ONGC	150	CE	7.3	144.9	71,91,800
BAJAJ-AUTO	4,000	CE	113.0	3,841.9	3,62,750
CIPLA	1,000	CE	40.7	985.9	9,54,850
HINDALCO	500	CE	23.9	488.6	29,64,850

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INFY	1,600	PE	31.1	1,667	15,58,800
ZEEL	300	PE	23.7	304	21,69,000
ITC	240	PE	11.3	237	78,56,000
RELIANCE	2,300	PE	12.7	2,521	11,93,500
TATAMOTORS	300	PE	6.6	334	39,78,600
HDFCBANK	1,600	PE	53.6	1,600	12,63,900
TATAPOWER	140	PE	2.9	160	51,50,250
ASIANPAINT	3,200	PE	102.2	3,254	1,38,300
ITC	230	PE	5.8	237	63,77,600
MARUTI	6,500	PE	49.8	7,354	1,08,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	770	CE	2,84,786	15000%	10.9
ABFRL	260	CE	3,69,200	3450%	16.4
ABFRL	270	CE	7,69,600	2367%	13.5
CANBK	185	CE	7,07,400	2083%	9.0
BHARTIARTL	780	CE	2,01,802	2040%	9.4
JINDALSTEL	460	CE	1,02,500	1950%	5.7
ASHOKLEY	142	CE	2,20,500	1533%	7.1
MCDOWELL-N	880	CE	4,53,750	1196%	44.4
IBULHSGFIN	320	CE	1,39,500	1025%	3.6
IEX	670	CE	3,30,000	1000%	40.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	620	PE	2,81,014	14800%	7.2
BHARTIARTL	660	PE	2,03,688	10700%	17.6
BHARTIARTL	640	PE	1,99,916	5200%	11.3
IDEA	13	PE	30,10,000	4200%	2.1
BPCL	450	PE	3,60,000	3233%	25.7
FEDERALBNK	72	PE	2,20,000	2100%	0.8
AMBUJACEM	405	PE	1,71,000	1800%	21.2
SBIN	395	PE	1,35,000	1700%	3.3
RECLTD	135	PE	1,02,000	1600%	1.0
CANBK	175	PE	5,18,400	1500%	13.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DRREDDY	5,000	CE	12,819	169.6
RELIANCE	2,600	CE	9,845	55.2
TATAPOWER	160	CE	9,357	10.9
SBIN	460	CE	9,256	18.2
TATAMOTORS	340	CE	8,052	18.3
SBIN	500	CE	7,265	7.7
TATAMOTORS	350	CE	7,228	14.5
SBIN	470	CE	7,014	14.7
HDFCBANK	1,600	CE	6,983	55.2
MCDOWELL-N	900	CE	6,885	36.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	5,825	12.7
RELIANCE	2,500	PE	4,929	72.0
RELIANCE	2,400	PE	4,922	31.8
RELIANCE	2,320	PE	2,847	14.7
SBIN	450	PE	2,492	18.0
HDFCBANK	1,600	PE	2,223	53.6
SBIN	440	PE	2,194	13.2
SBIN	460	PE	2,117	23.9
RELIANCE	2,340	PE	1,803	18.0
TATASTEEL	1,100	PE	1,782	13.4

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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