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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	17,563	12,757,200	10,962,050	23.75	1.38	17000
PREVIOUS	17,592	12,718,500	15,920,800	50.4	1.39	
% CHANGE	-0.17%	0.30%	-31.15%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its high in a volatile trading session.
- Nifty lost 3 points to close at 17539.
- OI concentration seen in 17500CE and 16000PE.
- Activity witnessed in 17600 strike.
- PCR OI stands at 1.38 compared to 1.39 in the previous trading session.
- Nifty to trade with a support of 17000.

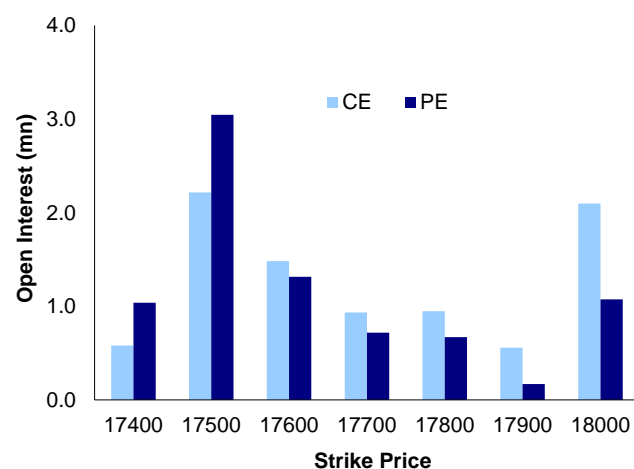
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

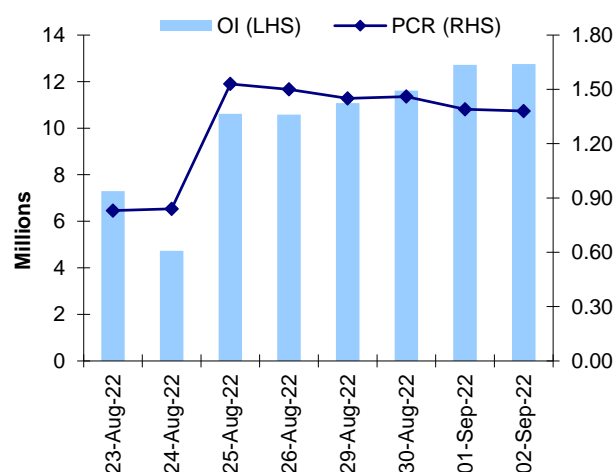
Stocks

- **Sector:** - Oil and Gas stocks traded negative.
- Market wide open interest is 959,396Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIAMART	23.3%	434,250	6.0%
ASTRAL	20.8%	807,675	6.1%
DELTACORP	15.7%	22,636,600	1.3%
ITC	15.4%	88,217,600	1.7%
UBL	12.2%	1,238,000	2.5%
COROMANDEL	12.0%	1,296,400	-3.4%
BIOCON	10.1%	19,264,800	-2.0%
PERSISTENT	7.9%	559,950	0.4%
BEL	7.7%	24,757,000	1.5%
TATACHEM	7.1%	6,657,000	-1.7%
SYNGENE	6.8%	2,418,000	-1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	-12.6%	2,615,789	0.2%
APOLLOTYRE	-12.2%	11,231,500	-0.3%
MGL	-5.5%	2,656,000	0.0%
GNFC	-4.7%	5,549,700	-0.3%
ICICIBANK	-4.2%	80,916,000	-0.2%
TVSMOTOR	-3.0%	7,840,000	1.1%
SRF	-2.9%	3,219,750	-2.4%
NMDC	-2.9%	56,832,750	-0.1%
DLF	-2.8%	35,800,050	-0.8%
HDFC	-2.6%	17,952,000	1.7%
NESTLEIND	-2.6%	304,000	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	4,835,905	160,214	3,356
TTML	108,904,776	152,956	135
RELIANCE	5,999,196	152,754	2,531
RPOWER	461,789,015	102,124	21
HDFCBANK	6,019,043	88,929	1,486
HDFC	3,661,775	88,733	2,444
ITC	25,758,860	82,717	323
ICICIBANK	8,401,284	73,388	872
TCS	2,052,900	64,386	3,130

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	2.3	162	23,512,500
ONGC	140	CE	2.9	133	8,812,650
HEROMOTOCO	3,000	CE	32.1	2,831	572,100
ACC	2,300	CE	63.0	2,298	390,000
HEROMOTOCO	2,900	CE	58.3	2,831	486,900
RELIANCE	2,700	CE	22.4	2,543	5,361,000
NTPC	165	CE	4.0	162	12,978,900
BPCL	330	CE	6.7	323	1,825,200
TATAMOTORS	500	CE	6.7	464	7,137,825
SBIN	540	CE	13.7	538	5,883,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BPCL	320	PE	7.7	323	1,076,400
INDUSINDBK	1,000	PE	6.4	1,106	1,576,800
SBIN	500	PE	3.9	538	3,318,000
ITC	310	PE	1.8	325	5,737,600
TATAMOTORS	450	PE	11.9	464	3,592,425
WIPRO	400	PE	8.9	409	2,225,000
ONGC	130	PE	3.6	133	2,725,800
ITC	300	PE	0.7	325	4,697,600
ITC	315	PE	2.8	325	4,518,400
RELIANCE	2,400	PE	23.4	2,543	1,940,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	48	CE	1,125,000	1150%	0.3
ICICIPRULI	610	CE	238,500	960%	13.8
BIOCON	295	CE	165,600	929%	10.3
CHOLAFIN	810	CE	403,750	823%	24.7
MANAPPURAM	114	CE	108,000	800%	1.7
FEDERALBNK	129	CE	350,000	775%	1.8
M&MFIN	212	CE	248,000	464%	7.3
HINDALCO	415	CE	191,350	424%	18.1
ZYDUSLIFE	370	CE	126,000	400%	12.5
CHOLAFIN	820	CE	330,000	340%	21.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	102	PE	385,250	11400%	0.3
BALRAMCHIN	290	PE	121,600	3700%	0.7
BEL	325	PE	262,200	3350%	11.6
HINDALCO	385	PE	239,725	1927%	6.7
FEDERALBNK	122	PE	340,000	1033%	5.6
GMRINFRA	40	PE	4,320,000	1029%	2.0
FEDERALBNK	125	PE	580,000	867%	7.4
FEDERALBNK	121	PE	260,000	767%	5.2
BEL	330	PE	418,000	686%	14.4
ITC	322	PE	473,600	679%	5.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	25,334	49.8
RELIANCE	2,700	CE	20,579	22.4
ADANIANT	3,600	CE	16,867	81.7
HDFCBANK	1,500	CE	13,335	27.3
LT	1,940	CE	12,178	48.1
ADANIANT	3,400	CE	12,163	154.4
ADANIANT	3,500	CE	12,129	113.3
ADANIANT	3,300	CE	11,959	204.5
INFY	1,500	CE	11,687	25.1
HDFCBANK	1,480	CE	11,068	37.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	9,290	53.5
RELIANCE	2,540	PE	8,875	71.2
RELIANCE	2,400	PE	6,330	23.4
ADANIANT	3,000	PE	6,108	48.4
RELIANCE	2,560	PE	6,070	81.5
RELIANCE	2,520	PE	4,695	62.2
ITC	320	PE	4,334	4.5
HDFCBANK	1,480	PE	4,307	28.3
VEDL	250	PE	4,128	9.1
ADANIANT	3,200	PE	3,988	97.8

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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F&O TRACKER

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NO OF SHARES OUTSTANDING	NO OF SHARES TRADED	VOLUME
CURRENT	17,654	1,05,83,750	97,43,800
PREVIOUS	17,588	1,06,13,250	1,07,58,900
% CHANGE	0.37%	-0.28%	-9.43%

OUTLOOK

Nifty opened positive and remained range bound through the day. Nifty added 36 points to close at 17558.

Marketwide open interest is 885,874 crore.

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17350	17650	17780	17945	18080	18197
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Stocks

Marketwide open interest is 885,874 crore.

Activity witnessed in 17500PE and reduction in 17700CE.

NIFTY OPTIONS OI

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NIFTY PCR OI