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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	17,706	1,21,32,500	68,96,550	15.25	1.41	17280
PREVIOUS	17,530	1,20,18,150	79,52,950	-1.8	1.42	
% CHANGE	1.00%	0.95%	-13.28%	-		

OUTLOOK

Nifty

- Nifty opened gap-up and gained through the day.
- Nifty added 159 points to close at 17691.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000CE and 17000PE.
- PCR OI stands at 1.41 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 17280.

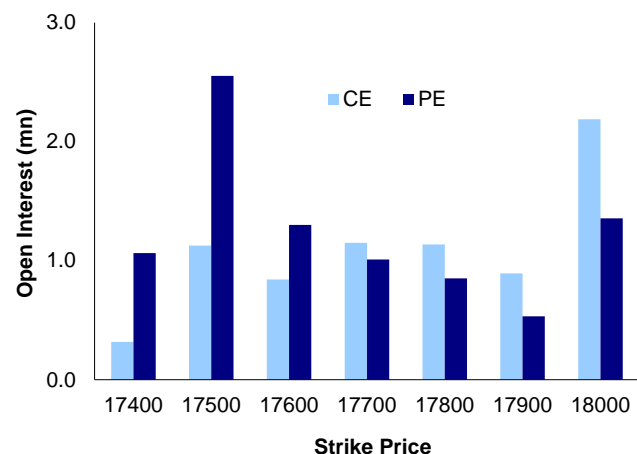
NIFTY LEVELS

17080 17280 17449 17688 17845 18072

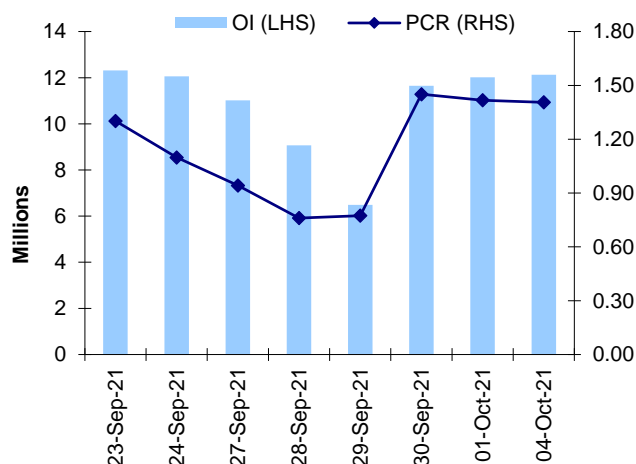
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 818,712Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	84.6%	1,88,250	0.6%
JKCEMENT	77.1%	73,150	3.1%
PERSISTENT	66.7%	1,35,300	2.0%
OBEROIRLTY	65.9%	7,96,600	0.1%
ASTRAL	46.9%	7,08,125	7.0%
ABBOTINDIA	37.2%	28,975	4.9%
DELTACORP	32.9%	93,35,700	-1.9%
IRCTC	32.1%	26,00,975	5.7%
CROMPTON	29.5%	7,28,200	-0.3%
METROPOLIS	22.2%	6,13,400	2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&M	-6.3%	1,20,58,200	1.6%
DIXON	-4.8%	4,32,125	0.3%
LICHSGFIN	-4.0%	1,78,00,000	4.0%
PFIZER	-3.9%	2,22,375	1.4%
DIVISLAB	-3.9%	22,92,000	8.0%
ONGC	-3.5%	5,06,50,600	0.9%
NAM-INDIA	-3.4%	22,51,200	1.8%
MRF	-3.4%	48,460	1.0%
ADANIANT	-2.9%	2,61,13,000	4.7%
BALKRISIND	-2.9%	15,68,400	-0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	9,37,87,605	1,58,118	169
DIVISLAB	28,88,637	1,49,856	5,221
RELIANCE	50,38,910	1,28,843	2,556
TATASTEEL	96,90,237	1,26,664	1,324
SAIL	8,64,00,828	1,02,159	120
TATAMOTORS	2,95,53,072	1,00,744	342
NATIONALUM	9,74,06,843	98,976	105
NTPC	5,86,12,212	84,877	146
SBIN	1,62,46,765	74,658	463

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	3.1	145	2,02,23,600
NTPC	145	CE	4.8	145	1,55,38,200
ONGC	150	CE	6.2	148	1,15,96,200
INDUSINDBK	1,200	CE	17.9	1,124	29,65,500
COALINDIA	200	CE	7.0	191	1,20,79,200
LUPIN	1,000	CE	29.5	967	21,30,100
CIPLA	1,000	CE	24.5	962	13,13,000
BAJAJ-AUTO	4,000	CE	84.1	3,838	4,51,250
HINDALCO	500	CE	26.7	507	35,28,150
ASIANPAINT	3,500	CE	36.2	3,215	5,52,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	29.1	1,124	12,11,400
CIPLA	900	PE	13.2	962	6,14,250
TCS	3,500	PE	28.7	3,784	4,05,900
TCS	3,700	PE	85.4	3,784	3,92,400
DRREDDY	5,000	PE	143.3	5,052	1,26,750
TCS	3,600	PE	49.2	3,784	3,84,900
TATAPOWER	140	PE	1.0	170	61,42,500
HDFCBANK	1,600	PE	49.9	1,589	15,98,300
TATAMOTORS	300	PE	3.2	343	45,28,650
TATAPOWER	150	PE	2.3	170	59,33,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	122	CE	3,99,000	4100%	6.2
NTPC	158	CE	2,33,700	4000%	1.8
SAIL	175	CE	5,41,500	2750%	0.4
APOLLOTYRE	290	CE	1,87,500	2400%	1.7
APOLLOTYRE	280	CE	1,67,500	2133%	2.1
LICHSGFIN	540	CE	1,42,000	1675%	3.4
TATAMOTORS	355	CE	2,47,950	1640%	12.8
AARTIIND	1,100	CE	3,26,400	1139%	25.8
SBILIFE	1,260	CE	2,04,000	1033%	25.5
GAIL	177	CE	1,22,000	900%	4.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NATIONALUM	96	PE	2,21,000	1200%	2.9
NTPC	150	PE	5,13,000	1025%	8.0
NATIONALUM	87	PE	2,89,000	750%	0.9
COALINDIA	157	PE	2,31,000	686%	0.7
GRASIM	1,540	PE	1,29,200	656%	18.7
TATAMOTORS	345	PE	2,36,550	592%	18.3
ONGC	155	PE	1,00,100	550%	11.7
LICHSGFIN	415	PE	1,12,000	522%	8.0
UPL	670	PE	1,76,800	518%	13.4
AMARAJABAT	770	PE	1,04,000	512%	36.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	21,963	60.9
NTPC	150	CE	12,773	3.1
SBIN	460	CE	11,575	19.8
DRREDDY	5,000	CE	11,518	197.3
DIVISLAB	5,200	CE	11,457	227.1
DIVISLAB	5,500	CE	10,748	112.5
RELIANCE	2,700	CE	10,440	31.6
RELIANCE	2,560	CE	10,273	77.3
IRCTC	4,000	CE	10,129	261.7
TATASTEEL	1,300	CE	9,583	79.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	7,047	16.7
RELIANCE	2,500	PE	6,337	46.7
RELIANCE	2,300	PE	4,548	6.5
RELIANCE	2,540	PE	4,380	65.3
RELIANCE	2,560	PE	3,916	75.9
SBIN	450	PE	3,284	10.7
TATASTEEL	1,300	PE	3,056	48.4
SBIN	460	PE	2,503	15.4
BAJFINANCE	7,200	PE	2,465	116.3
SBIN	440	PE	2,429	7.4

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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