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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	17,329	1,48,97,250	67,71,450	6.35	1.49	16666
PREVIOUS	17,247	1,48,16,500	56,76,150	13.25	1.45	
% CHANGE	0.48%	0.55%	19.30%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain in the second half of the trading session.
- Nifty added 89 points to close at 17323.
- OI concentration seen in 17000CE and 16500PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.49 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 16666.

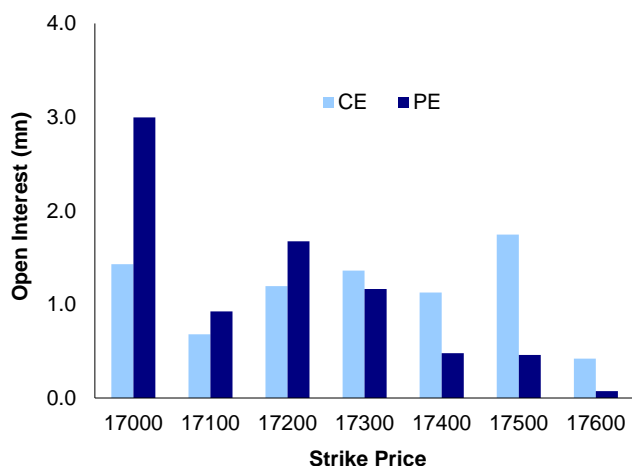
NIFTY LEVELS

16666 16807 16920 17063 17157 17332

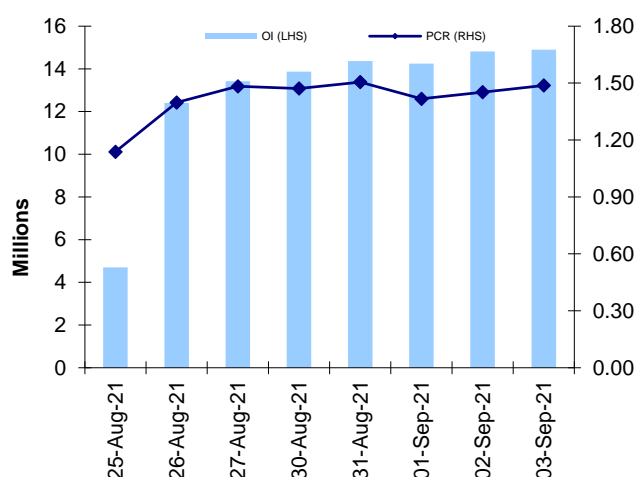
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide-open interest is 757,186Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MCX	62.8%	17,53,150	3.1%
OFSS	29.5%	2,66,250	0.7%
IEX	21.4%	68,31,250	-4.8%
DIXON	21.3%	3,61,375	-1.3%
AARTIIND	18.3%	39,75,450	-0.8%
CANFINHOME	17.1%	17,16,975	-0.1%
ASHOKLEY	15.9%	4,80,37,500	-1.0%
NATIONALUM	14.0%	10,66,24,000	4.9%
ONGC	13.4%	5,81,88,900	3.8%
BEL	11.4%	2,77,93,200	4.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-7.9%	23,94,600	-1.4%
COALINDIA	-5.9%	4,90,30,800	3.4%
HEROMOTOCO	-5.2%	46,30,800	2.5%
POLYCAB	-5.2%	4,11,900	0.9%
IBULHSGFIN	-4.8%	3,91,65,400	-0.9%
SHREECEM	-4.2%	1,77,450	0.4%
KOTAKBANK	-3.8%	1,75,68,000	0.9%
ESCORTS	-3.5%	69,42,650	0.8%
BANDHANBNK	-3.4%	2,65,68,000	0.7%
COFORGE	-3.4%	8,25,000	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,41,51,629	3,33,454	2,389
EXIDEIND	6,98,16,375	1,35,215	190
TATASTEEL	84,52,382	1,21,425	1,444
KOTAKBANK	48,45,134	87,098	1,792
HDFCBANK	53,67,667	84,933	1,576
MARUTI	11,96,077	82,268	6,863
IDEA	96,42,39,433	72,618	7
TCS	17,46,812	66,908	3,842
ICICIBANK	89,93,813	65,200	724

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	8.1	753	28,51,100
TATAMOTORS	300	CE	10.6	296	176,41,500
COALINDIA	150	CE	2.7	147	78,49,800
HDFCBANK	1,600	CE	21.2	1,578	37,20,200
SUNPHARMA	800	CE	13.4	790	55,04,800
GAIL	150	CE	4.5	148	60,63,400
ITC	215	CE	2.1	211	249,44,000
BPCL	500	CE	11.1	494	61,43,400
HINDALCO	480	CE	7.7	462	50,61,100
ITC	220	CE	1.4	211	227,58,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	30.2	1,008	12,45,600
COALINDIA	135	PE	0.6	147	35,74,200
COALINDIA	140	PE	1.4	147	35,65,800
HEROMOTOCO	2,700	PE	26.8	2,805	3,35,700
HEROMOTOCO	2,800	PE	64.3	2,805	3,12,000
TCS	3,600	PE	16.1	3,846	5,99,700
MARUTI	6,500	PE	45.6	6,884	1,87,000
KOTAKBANK	1,700	PE	9.6	1,796	9,84,000
MARUTI	6,600	PE	64.7	6,884	1,73,400
HDFCBANK	1,560	PE	20.8	1,578	11,59,950

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	240	CE	11,16,000	6100%	0.9
EXIDEIND	230	CE	19,76,400	3560%	1.5
EXIDEIND	192	CE	3,16,800	1660%	8.2
ICICIPRULI	710	CE	3,00,000	1438%	21.5
EXIDEIND	205	CE	10,65,600	1380%	4.5
NATIONALUM	94	CE	11,05,000	1200%	4.0
EXIDEIND	220	CE	32,86,800	1027%	2.4
RELIANCE	2,540	CE	1,35,500	709%	21.9
EXIDEIND	195	CE	16,66,800	685%	7.3
BEL	202	CE	3,38,200	642%	6.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RELIANCE	2,440	PE	1,26,000	50300%	90.6
RELIANCE	2,420	PE	1,01,000	40300%	78.5
RELIANCE	2,380	PE	2,68,750	6619%	55.7
BEL	200	PE	1,78,600	4600%	9.3
EXIDEIND	185	PE	4,96,800	3350%	6.3
EXIDEIND	200	PE	9,64,800	2878%	15.3
RELIANCE	2,360	PE	3,30,500	2141%	46.1
HAVELLS	1,400	PE	1,47,500	1453%	38.9
EXIDEIND	190	PE	16,38,000	1368%	8.8
BEL	192	PE	1,02,600	1250%	5.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	1,37,403	61.9
RELIANCE	2,500	CE	61,146	29.5
RELIANCE	2,300	CE	46,548	118.6
RELIANCE	2,360	CE	44,043	80.9
RELIANCE	2,340	CE	38,524	92.3
RELIANCE	2,380	CE	31,408	70.9
RELIANCE	2,600	CE	26,166	14.8
RELIANCE	2,320	CE	24,851	105.1
MARUTI	7,000	CE	18,580	126.3
RELIANCE	2,420	CE	17,362	54.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	26,088	23.9
RELIANCE	2,200	PE	18,754	8.9
RELIANCE	2,340	PE	10,112	37.4
RELIANCE	2,360	PE	9,959	46.1
RELIANCE	2,320	PE	9,481	29.9
RELIANCE	2,400	PE	8,914	66.4
RELIANCE	2,260	PE	8,624	15.5
RELIANCE	2,240	PE	8,300	12.7
RELIANCE	2,280	PE	8,048	19.2
RELIANCE	2,220	PE	7,344	10.4

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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