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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	17,683	12,827,000	9,165,500	27.95	1.41	17000
PREVIOUS	17,710	12,847,850	7,565,550	45	1.41	
% CHANGE	-0.15%	-0.16%	21.15%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty lost 10 points to close at 17655.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17600 strike.
- PCR OI stands at 1.41 compared to 1.41 in the previous trading session.
- Nifty to trade with a support of 17000.

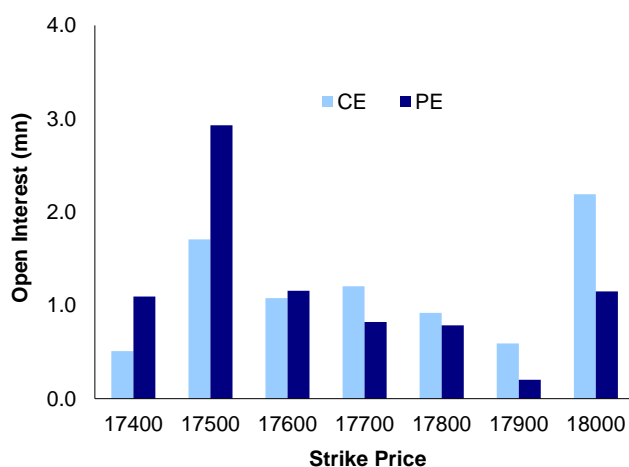
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

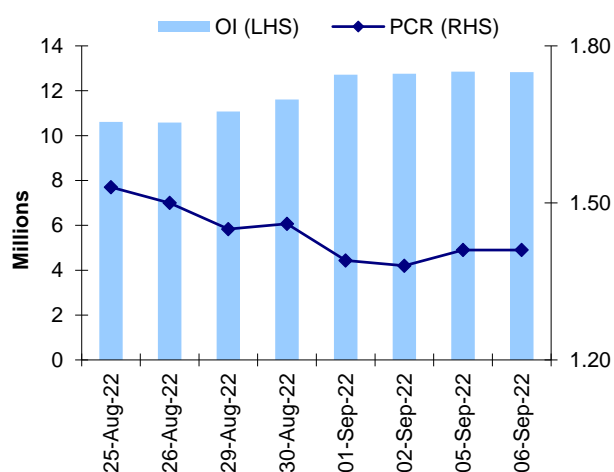
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 1,161,364 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SYNGENE	62.5%	4,500,000	-2.3%
GAIL	40.5%	56,318,250	-32.0%
PFC	29.0%	53,971,000	1.8%
APOLLOTYRE	25.2%	13,653,500	7.0%
ACC	15.8%	2,925,250	1.8%
TORNTPOWER	14.9%	3,478,500	1.3%
BALKRISIND	11.5%	2,640,000	1.6%
TATAPOWER	10.9%	99,191,250	4.6%
CHOLAFIN	10.0%	7,423,750	0.3%
RECLTD	9.0%	31,792,000	1.6%
HDFCAMC	8.6%	2,528,400	-1.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	-6.6%	4,921,500	4.7%
FEDERALBNK	-6.5%	82,430,000	-1.9%
HEROMOTOCO	-5.9%	3,032,100	0.9%
APOLLOHOSP	-5.2%	1,649,125	3.1%
INDIAMART	-4.6%	376,200	0.6%
BHARATFORG	-4.0%	7,921,000	1.2%
ASTRAL	-3.7%	861,850	1.5%
RELIANCE	-3.6%	35,244,250	1.1%
POLYCAB	-3.6%	870,300	-0.2%
SBILIFE	-3.4%	6,204,000	1.4%
CHAMBLFERT	-3.1%	6,985,500	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	61,475,311	150,419	247
RELIANCE	5,030,172	130,416	2,597
AMBUJACEM	23,184,248	99,435	437
HDFCBANK	6,119,348	91,665	1,489
ADANIENT	2,580,772	88,051	3,436
ICICIBANK	9,879,326	87,460	884
BHARTIARTL	10,166,270	76,925	761
SUZLON	666,232,827	72,127	11
TATASTEEL	59,505,849	63,953	109

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	3.8	169	23,985,600
HEROMOTOCO	3,000	CE	31.9	2,873	696,000
ACC	2,400	CE	57.4	2,350	579,250
COALINDIA	245	CE	2.5	234	6,518,400
ONGC	140	CE	2.3	133	10,137,050
ACC	2,300	CE	97.9	2,350	481,750
SBIN	550	CE	9.0	539	7,938,000
M&M	1,340	CE	22.8	1,311	1,761,200
ITC	330	CE	5.6	328	13,504,000
HINDALCO	440	CE	11.3	431	3,766,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	320	PE	3.1	328	6,057,600
ACC	2,200	PE	20.1	2,350	193,750
TATAMOTORS	450	PE	11.9	460	3,921,600
SBIN	500	PE	3.0	539	3,051,000
COALINDIA	230	PE	5.1	234	2,007,600
ITC	310	PE	1.2	328	5,171,200
ACC	2,300	PE	48.8	2,350	171,750
WIPRO	400	PE	9.1	407	2,470,000
SBIN	530	PE	9.6	539	2,830,500
ITC	300	PE	0.6	328	4,688,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NATIONALUM	102	CE	182,750	4200%	0.1
APOLLOTYRE	277	CE	217,000	3000%	9.6
CIPLA	1,090	CE	586,950	2341%	9.7
APOLLOTYRE	267	CE	157,500	2150%	14.1
CANFINHOME	680	CE	257,400	915%	12.9
MANAPPURAM	108	CE	1,008,000	833%	4.0
M&MFIN	232	CE	236,000	638%	3.9
TORNTPOWER	580	CE	135,000	500%	24.4
GAIL	120	CE	805,200	474%	0.2
APOLLOTYRE	275	CE	1,445,500	474%	10.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	265	PE	469,000	2580%	6.6
AMBUJACEM	440	PE	477,000	1556%	16.9
BHARTIARTL	770	PE	109,250	1178%	23.2
AMBUJACEM	430	PE	594,000	768%	12.5
APOLLOTYRE	260	PE	1,036,000	558%	4.9
EXIDEIND	175	PE	133,200	517%	5.8
BHARTIARTL	750	PE	1,235,950	497%	12.6
M&MFIN	212	PE	452,000	465%	4.7
AMBUJACEM	425	PE	210,600	409%	10.4
BHARTIARTL	760	PE	514,900	402%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	39,264	66.4
TATAPOWER	250	CE	18,020	8.9
TATASTEEL	110	CE	17,140	4.2
RELIANCE	2,700	CE	16,689	29.9
BHARTIARTL	750	CE	16,481	19.3
NTPC	170	CE	15,862	3.8
HDFCBANK	1,500	CE	14,665	28.6
BHARTIARTL	760	CE	13,697	14.5
APOLLOHOSP	4,400	CE	13,076	176.0
TATAPOWER	240	CE	11,175	14.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	10,942	62.2
RELIANCE	2,580	PE	7,797	52.4
RELIANCE	2,500	PE	7,318	24.7
RELIANCE	2,560	PE	6,350	43.9
RELIANCE	2,400	PE	5,649	8.0
HDFCBANK	1,500	PE	4,825	33.5
TCS	3,100	PE	4,761	60.1
BHARTIARTL	750	PE	4,535	12.6
HDFCBANK	1,480	PE	4,329	24.6
INFY	1,460	PE	4,259	41.1

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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