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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	17,273	93,96,100	1,22,86,900	7	1.33	17022
PREVIOUS	17,218	99,53,500	1,08,34,650	5.3	1.34	
% CHANGE	0.32%	-5.60%	13.40%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and had a volatile trading session.
- Nifty added 53 points to close at 17266.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17200CE and in 17100PE.
- PCR OI stands at 1.33 compared to 1.34 in the previous trading session.
- Nifty to trade with a support of 17022.

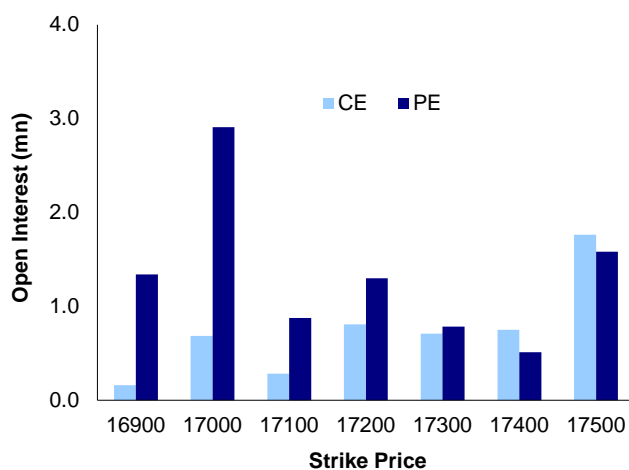
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

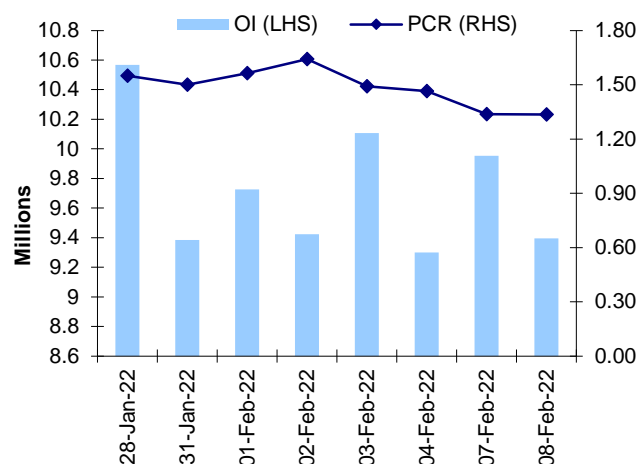
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 1,047,647Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFC	12.9%	4,76,65,600	-1.6%
INTELLECT	12.6%	3,61,500	-2.3%
BATAINDIA	9.6%	16,06,000	-1.9%
IOC	8.2%	4,28,48,000	-1.3%
HDFC	7.1%	2,07,93,600	-0.6%
GMRINFRA	6.8%	8,59,05,000	0.5%
AARTIIND	6.8%	33,96,600	-2.1%
MARUTI	6.0%	27,74,800	1.0%
GNFC	5.6%	32,27,900	4.4%
ASTRAL	5.5%	8,84,675	0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PETRONET	-7.2%	1,88,61,000	2.1%
PFIZER	-6.4%	1,69,375	3.0%
GSPL	-5.6%	13,17,500	-3.4%
AUBANK	-5.2%	28,46,000	-0.3%
DELTACORP	-4.9%	1,46,64,800	-1.5%
NTPC	-4.9%	5,10,89,100	-0.1%
MANAPPURAM	-4.4%	1,93,59,000	2.5%
HONAUT	-4.3%	9,270	-1.1%
METROPOLIS	-4.1%	6,01,000	-3.8%
ICICIBANK	-4.0%	8,36,85,250	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	8,20,53,977	1,95,436	235
TATASTEEL	1,40,83,984	1,69,367	1,220
HDFC	61,27,473	1,48,227	2,415
SBIN	2,65,67,546	1,40,383	531
BANKBARODA	11,53,80,004	1,33,166	118
RELIANCE	55,66,080	1,30,153	2,356
ICICIBANK	1,46,42,455	1,14,833	793
TATAMOTORS	2,33,78,623	1,14,377	493
TCS	29,46,443	1,10,241	3,743

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	0.9	164	218,21,800
ONGC	175	CE	1.4	164	214,29,100
NTPC	140	CE	0.6	135	210,95,700
NTPC	145	CE	0.3	135	190,83,600
NTPC	135	CE	2.0	135	178,52,400
ONGC	170	CE	2.5	164	125,97,200
M&M	900	CE	4.0	834	30,22,600
HEROMOTOCO	2,800	CE	22.2	2,617	8,16,900
IOC	125	CE	0.9	118	92,17,000
BPCL	400	CE	2.8	373	54,99,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	63.5	8,589	3,69,400
NTPC	135	PE	2.0	135	48,67,800
BANKBARODA	100	PE	0.5	118	1,41,57,000
HINDALCO	500	PE	3.2	529	21,86,550
BANKBARODA	110	PE	1.5	118	94,77,000
BANKBARODA	105	PE	0.8	118	91,96,200
TATAMOTORS	500	PE	18.8	494	44,46,000
AXISBANK	750	PE	4.1	799	22,26,000
TATAMOTORS	450	PE	3.0	494	43,66,200
SBIN	500	PE	4.2	532	46,98,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	205	CE	6,04,500	96.5	6.3
BHEL	56	CE	17,01,000	39.5	1.8
COALINDIA	158	CE	2,39,400	10.4	4.3
COALINDIA	157	CE	2,35,200	7.0	4.7
IBULHSGFIN	200	CE	11,19,100	5.6	8.4
TORNTPOWER	520	CE	1,44,000	5.4	10.3
KOTAKBANK	1,820	CE	2,24,400	5.3	42.6
TATASTEEL	1,320	CE	11,25,400	4.1	8.7
BHEL	50	CE	2,41,500	3.6	6.4
TATAPOWER	235	CE	22,54,500	3.6	10.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BANKBARODA	118	PE	6,78,600	2800%	4.4
BIOCON	405	PE	1,15,000	733%	11.2
IEX	213	PE	1,05,000	600%	4.8
HDFCBANK	1,310	PE	1,39,700	586%	1.2
BANKBARODA	117	PE	7,72,200	500%	4.0
VEDL	375	PE	1,58,100	219%	14.2
IGL	340	PE	1,38,875	216%	2.1
POWERGRID	192	PE	1,65,323	210%	0.9
IBULHSGFIN	185	PE	2,44,900	193%	4.9
GNFC	530	PE	1,22,200	161%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	CE	42,654	49.7
RELIANCE	2,400	CE	28,058	35.1
TATASTEEL	1,220	CE	26,672	39.1
TATASTEEL	1,240	CE	18,828	29.9
RELIANCE	2,340	CE	16,969	61.6
SBIN	540	CE	16,875	11.2
SBIN	550	CE	15,502	7.8
RELIANCE	2,360	CE	14,173	52.1
TATASTEEL	1,300	CE	13,668	12.3
SBIN	530	CE	13,143	15.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	11,605	27.0
TATASTEEL	1,200	PE	10,654	25.7
SBIN	520	PE	10,547	8.8
TATASTEEL	1,180	PE	8,251	18.8
SBIN	530	PE	8,123	13.1
TATASTEEL	1,100	PE	7,447	6.7
SBIN	500	PE	7,150	4.2
TATASTEEL	1,160	PE	6,313	13.7
ESCORTS	1,800	PE	6,050	14.0
RELIANCE	2,200	PE	5,308	8.6

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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