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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	17,618	91,65,250	92,04,600	14.65	1.38	17022
PREVIOUS	17,480	92,43,850	78,31,000	17.15	1.37	
% CHANGE	0.79%	-0.85%	17.54%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and gained in the second half of the day.
- Nifty added 142 points to close at 17605.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17600 strike.
- PCR OI stands at 1.38 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17022.

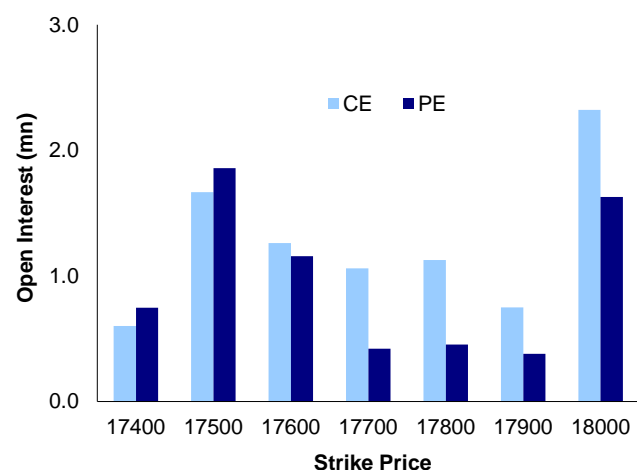
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

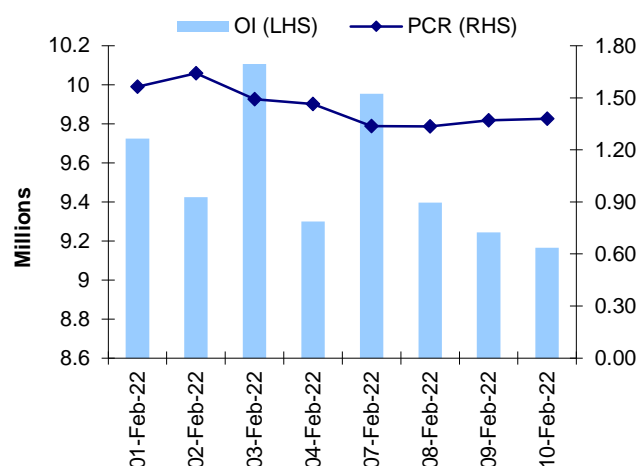
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 758,369Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	27.4%	2,67,250	-0.1%
HINDCOPPER	17.9%	2,01,41,200	2.1%
GNFC	16.9%	33,46,200	4.4%
PAGEIND	13.2%	90,450	-3.4%
M&M	12.4%	1,42,65,300	1.5%
OFSS	11.2%	6,54,125	-0.4%
PFC	11.1%	5,36,98,200	2.4%
LTTS	10.8%	8,86,600	2.4%
LAURUSLABS	10.8%	54,53,100	2.6%
BHARATFORG	8.9%	59,81,250	-2.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ACC	-13.1%	22,78,250	-0.3%
HDFCBANK	-6.5%	2,90,72,450	1.8%
AARTIIND	-6.5%	29,55,450	1.2%
ABBOTINDIA	-5.3%	76,425	-0.3%
BOSCHLTD	-5.2%	1,36,700	2.6%
INDUSINDBK	-3.8%	2,62,26,900	0.5%
INDIGO	-3.6%	33,39,500	-0.8%
BIOCON	-3.3%	1,34,41,200	-0.9%
CHAMBLFERT	-3.1%	31,39,500	0.8%
AUROPHARMA	-3.1%	1,43,03,250	4.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	63,46,218	1,57,118	2,477
ADANIPOWER	11,86,21,529	1,45,769	123
RELIANCE	57,52,361	1,37,021	2,381
TATAPOWER	5,51,53,254	1,32,813	241
TATASTEEL	93,92,057	1,16,848	1,248
HDFCBANK	71,57,265	1,09,029	1,525
ICICIBANK	1,31,59,771	1,05,837	806
AXISBANK	1,28,48,281	1,04,110	810
SBIN	1,86,59,370	1,00,826	541

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	0.9	165	221,14,400
ONGC	175	CE	1.4	165	219,75,800
NTPC	140	CE	0.7	137	211,29,900
ONGC	170	CE	2.7	165	126,51,100
HEROMOTOCO	2,800	CE	26.1	2,676	9,06,900
POWERGRID	220	CE	1.4	208	63,24,938
M&M	900	CE	5.4	856	31,38,800
COALINDIA	170	CE	2.6	163	92,56,800
BPCL	400	CE	2.1	371	56,05,200
POWERGRID	215	CE	2.1	208	57,38,308

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	27.3	8,837	4,26,900
HINDALCO	500	PE	1.1	548	31,46,525
HINDALCO	520	PE	3.0	548	22,67,175
TATAMOTORS	500	PE	10.1	509	49,78,950
TATAPOWER	230	PE	3.1	242	79,58,250
SBIN	500	PE	2.5	541	48,55,500
MARUTI	8,500	PE	85.7	8,837	1,66,000
HDFCBANK	1,500	PE	12.4	1,526	14,70,150
WIPRO	550	PE	3.9	576	19,98,400
TATAPOWER	220	PE	1.4	242	67,90,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ZEEL	265	CE	2,88,000	860%	10.6
PFC	123	CE	6,82,000	633%	2.6
CONCOR	630	CE	1,30,400	462%	12.9
TVSMOTOR	680	CE	19,47,400	452%	14.0
PETRONET	222	CE	1,62,000	440%	3.5
TRENT	1,080	CE	1,49,350	368%	39.1
COALINDIA	173	CE	1,72,200	310%	1.9
BHARATFORG	730	CE	1,46,250	261%	21.5
BHARATFORG	770	CE	2,91,750	250%	7.9
BHARATFORG	800	CE	6,48,000	230%	4.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	560	PE	1,54,700	3867%	12.9
HINDCOPPER	145	PE	3,18,200	3600%	6.7
VEDL	385	PE	1,45,700	2250%	14.3
FEDERALBNK	110	PE	1,50,000	1400%	6.8
FEDERALBNK	104	PE	5,70,000	850%	2.8
JINDALSTEL	440	PE	5,82,500	763%	12.8
VEDL	390	PE	1,30,200	740%	17.4
NTPC	137	PE	17,27,100	441%	2.2
NATIONALUM	130	PE	1,10,500	333%	8.2
JINDALSTEL	430	PE	9,47,500	321%	8.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,240	CE	23,391	39.8
RELIANCE	2,400	CE	23,097	40.7
TATASTEEL	1,260	CE	18,333	30.0
HDFC	2,500	CE	17,874	36.9
TATASTEEL	1,300	CE	14,680	15.5
HINDALCO	550	CE	14,476	12.6
INFY	1,800	CE	13,938	19.1
SBIN	540	CE	13,725	12.7
INFY	1,760	CE	12,826	36.0
ITC	230	CE	11,314	3.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	PE	11,087	13.0
HDFCBANK	1,500	PE	7,641	12.4
RELIANCE	2,300	PE	5,957	14.4
TATASTEEL	1,240	PE	5,835	27.5
SBIN	530	PE	5,433	7.6
SBIN	540	PE	5,342	11.8
INFY	1,740	PE	5,317	16.7
TATASTEEL	1,220	PE	5,265	19.4
HINDALCO	540	PE	5,077	9.7
HDFC	2,400	PE	4,972	14.9

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- 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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