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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	17,558	1,06,69,750	75,58,300	24.25	1.37	17350
PREVIOUS	17,558	1,08,15,700	77,51,150	32.75	1.38	
% CHANGE	0.00%	-1.35%	-2.49%	-	-	

OUTLOOK

Nifty

- Nifty opened on a flat and remained range bound through the day.
- Nifty added 9 points to close at 17534.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17000PE and Reduction in 17400CE.
- PCR OI stands at 1.37 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 17350.

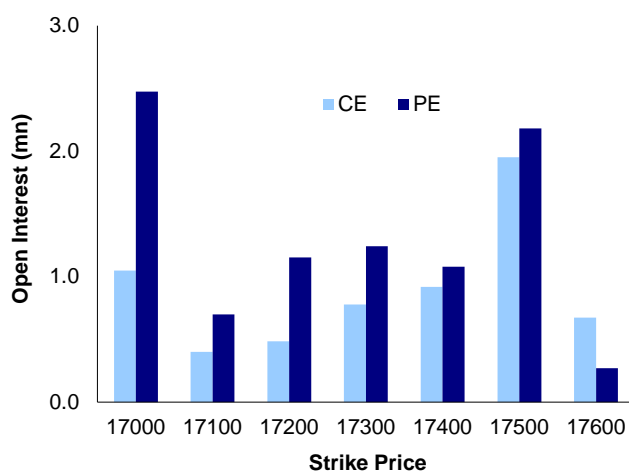
NIFTY LEVELS

16868 17070 17132 17201 17350 17550

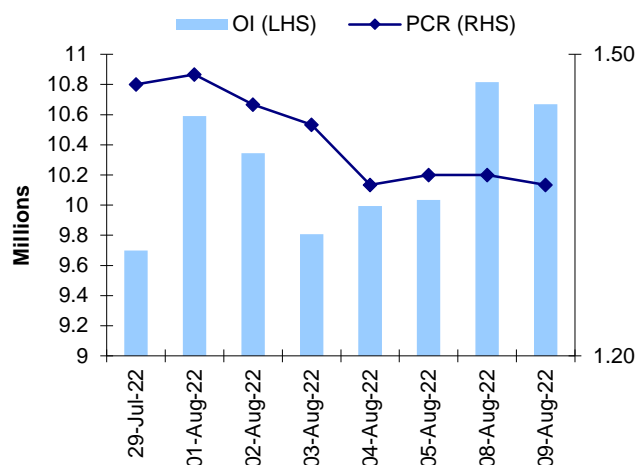
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 1,168,921Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	23.6%	66,35,000	8.5%
MRF	17.3%	85,400	-4.8%
AARTIIND	16.1%	39,95,850	2.0%
HINDALCO	13.1%	2,95,52,825	4.4%
COROMANDEL	12.6%	13,87,400	2.5%
ICICIPRULI	11.4%	93,75,000	-2.2%
ABB	10.9%	9,36,750	1.8%
INDUSTOWER	10.3%	2,17,75,600	-3.0%
IOC	9.0%	8,41,91,250	-1.2%
GNFC	8.5%	50,53,100	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	-10.3%	90,40,000	-6.1%
ASTRAL	-8.8%	6,18,475	-1.5%
GUJGASLTD	-8.3%	49,91,250	1.0%
PERSISTENT	-7.7%	5,29,050	-3.2%
ESCORTS	-6.5%	25,88,300	2.5%
IDFCFIRSTB	-6.0%	21,96,90,000	0.3%
BHARTIARTL	-5.8%	4,83,83,500	1.5%
PEL	-5.6%	44,16,225	1.8%
IGL	-5.5%	1,42,97,250	5.9%
DRREDDY	-4.5%	22,62,000	0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	2,36,58,553	2,00,918	849
TATACHEM	1,55,04,357	1,63,769	1,074
RELIANCE	49,49,442	1,27,410	2,583
HDFCBANK	86,76,551	1,27,086	1,466
HINDALCO	2,37,66,201	1,02,820	440
SBIN	1,69,04,151	87,304	515
BHARTIARTL	1,22,01,239	86,890	715
TATASTEEL	7,38,80,698	79,965	109
AXISBANK	90,69,541	67,146	739

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	2.9	218	1,42,33,800
ACC	2,300	CE	20.1	2,239	7,60,500
POWERGRID	230	CE	1.3	222	92,79,900
NTPC	160	CE	1.2	157	1,46,54,700
COALINDIA	220	CE	4.9	218	82,53,000
ITC	320	CE	2.2	312	1,59,10,400
AMBUJACEM	400	CE	1.9	382	1,09,04,400
ONGC	140	CE	1.6	131	99,13,750
GAIL	140	CE	1.4	132	94,67,200
AMBUJACEM	380	CE	5.3	382	1,00,13,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
AMBUJACEM	380	PE	3.5	382	52,41,600
M&M	1,200	PE	7.3	1,274	11,49,400
ITC	300	PE	1.4	312	69,37,600
SBIN	500	PE	5.6	517	53,98,500
COALINDIA	200	PE	1.2	218	29,27,400
ITC	310	PE	4.0	312	57,02,400
COALINDIA	210	PE	2.9	218	28,64,400
EICHERMOT	3,100	PE	72.9	3,149	3,18,500
DRREDDY	4,100	PE	31.2	4,252	1,66,500
AMBUJACEM	370	PE	0.8	382	38,39,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	1,120	CE	4,37,000	43600%	16.2
MOTHERSON	122	CE	5,76,000	12700%	3.8
ICICIBANK	940	CE	3,47,875	12550%	0.6
TATACHEM	1,200	CE	11,64,000	6026%	4.8
TATACHEM	1,140	CE	5,03,000	5489%	11.8
TATACHEM	1,070	CE	1,73,000	4225%	36.0
CUB	187	CE	2,25,000	2150%	1.9
TATACHEM	1,060	CE	3,29,000	1330%	41.5
MOTHERSON	125	CE	26,14,500	1086%	2.9
INDUSTOWER	195	CE	4,90,000	994%	6.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	1,040	PE	5,08,000	25300%	15.1
TATACHEM	1,010	PE	2,05,000	20400%	8.8
CUB	170	PE	6,90,000	13700%	2.6
CUB	165	PE	4,15,000	8200%	1.5
TATACHEM	1,020	PE	4,93,000	8117%	10.5
TATACHEM	980	PE	4,44,000	7300%	5.2
TATACHEM	970	PE	2,16,000	7100%	4.4
HINDALCO	435	PE	2,76,275	6325%	11.7
TATACHEM	1,000	PE	15,70,000	1993%	7.3
EICHERMOT	3,080	PE	1,60,650	1813%	66.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATACHEM	1,100	CE	29,081	22.7
HINDALCO	440	CE	23,461	12.1
RELIANCE	2,600	CE	21,535	46.8
HINDALCO	430	CE	19,251	17.1
TATASTEEL	110	CE	17,865	3.9
HINDALCO	450	CE	17,491	8.2
BHARTIARTL	720	CE	14,764	12.1
HDFCBANK	1,500	CE	14,435	12.9
HDFCBANK	1,480	CE	13,713	20.3
HDFCBANK	1,460	CE	13,568	29.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATACHEM	1,000	PE	9,697	7.3
BAJFINANCE	7,200	PE	9,245	201.8
INFY	1,600	PE	8,515	26.5
RELIANCE	2,500	PE	7,923	22.4
RELIANCE	2,560	PE	6,569	42.2
HINDALCO	420	PE	6,541	6.0
BHARTIARTL	700	PE	6,026	6.9
HDFCBANK	1,460	PE	5,982	21.1
BAJFINANCE	7,100	PE	5,635	154.7
BAJFINANCE	7,000	PE	5,561	115.6

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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