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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	18,023	1,03,16,150	65,12,550	5.95	1.08	17645
PREVIOUS	18,070	1,00,81,150	66,76,050	26.4	1.08	
% CHANGE	-0.26%	2.33%	-2.45%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but recovered most of its losses in the second half.
- Nifty lost 27 points to close at 18017.
- OI concentration seen in 19000CE and 17500PE.
- Addition witnessed in 18000CE and 17500PE.
- PCR OI stands at 1.08 compared to 1.08 in the previous trading session.
- Nifty to trade with a support of 17645.

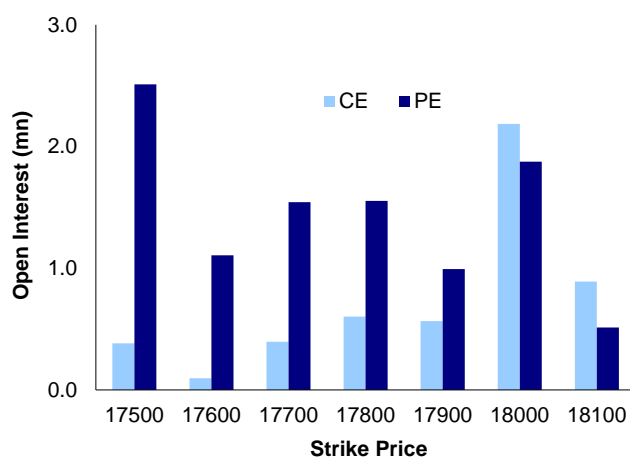
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

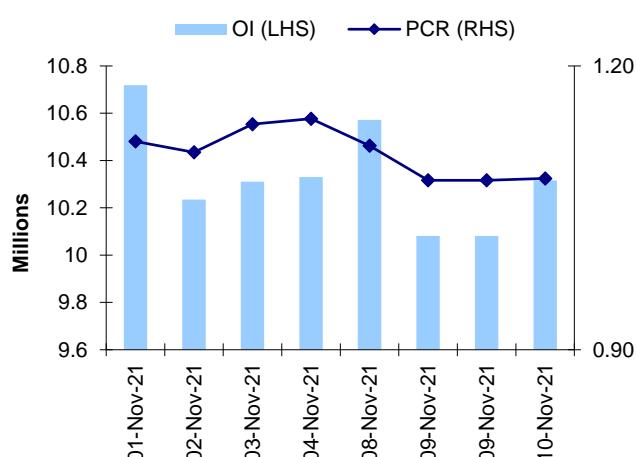
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 1,015,126Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	87.2%	53,30,000	-9.4%
GSPL	21.5%	10,18,300	0.0%
BERGEPAIN	14.3%	55,62,700	0.0%
IBULHSGFIN	13.0%	4,22,09,600	0.7%
HINDALCO	12.6%	2,74,84,525	-3.2%
BHEL	11.8%	14,61,81,000	-8.1%
CHAMBLFERT	10.1%	9,03,000	-1.3%
GODREJPROP	9.4%	21,01,125	-2.1%
MCX	8.7%	15,32,300	5.2%
SBICARD	8.5%	15,17,000	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIAMART	-13.2%	2,69,625	5.3%
AMBUJACEM	-8.7%	1,21,60,500	-0.7%
M&M	-8.6%	1,26,38,500	3.1%
ABFRL	-8.0%	1,02,02,400	-1.3%
CONCOR	-6.2%	61,39,760	0.4%
EICHERMOT	-5.5%	38,44,750	0.8%
CANBK	-5.1%	4,50,41,400	-2.8%
BOSCHLTD	-4.9%	1,54,650	0.1%
COLPAL	-4.8%	32,09,500	0.9%
CROMPTON	-4.7%	17,23,700	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
M&M	1,70,83,220	1,56,353	920
TATASTEEL	1,18,80,417	1,54,501	1,299
TATAMOTORS	2,66,15,777	1,36,005	511
RELIANCE	47,31,975	1,20,127	2,550
BANKBARODA	11,30,46,964	1,17,054	101
TATAPOWER	4,78,45,906	1,14,016	237
BHARTIARTL	1,51,80,490	1,10,382	735
HDFCBANK	68,57,063	1,06,763	1,555
HDFC	32,94,239	96,200	2,946

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.4	155	270,03,900
NTPC	140	CE	1.9	138	182,28,600
M&M	900	CE	30.4	920	44,06,500
NTPC	145	CE	1.0	138	151,05,000
NTPC	150	CE	0.6	138	119,18,700
MARUTI	8,000	CE	50.8	7,544	5,92,500
HINDALCO	500	CE	4.3	452	62,99,500
IOC	140	CE	1.9	135	86,84,000
POWERGRID	190	CE	3.0	185	48,15,699
BOSCHLTD	20,000	CE	177.6	18,793	28,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	10.9	920	10,10,100
INDUSINDBK	1,000	PE	25.2	1,036	13,32,000
HINDUNILVR	2,400	PE	37.5	2,410	6,88,800
TCS	3,500	PE	68.7	3,496	10,42,800
MARUTI	7,000	PE	31.1	7,544	1,49,900
TATAMOTORS	500	PE	13.7	512	52,86,750
HINDALCO	450	PE	17.0	452	15,30,800
BOSCHLTD	18,000	PE	228.1	18,793	8,200
ASIANPAINT	3,100	PE	57.2	3,121	2,12,100
AXISBANK	700	PE	4.6	750	26,94,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTACORP	305	CE	1,97,800	2767%	12.7
BHEL	69	CE	16,90,500	1689%	2.2
IBULHSGFIN	330	CE	2,63,500	1600%	1.6
IBULHSGFIN	275	CE	3,47,200	1500%	6.2
BANKBARODA	93	CE	1,52,100	1200%	9.3
BHEL	66	CE	6,61,500	1160%	3.4
BANKBARODA	94	CE	1,28,700	1000%	8.6
BHEL	67	CE	12,60,000	991%	2.9
PFC	152	CE	1,11,600	800%	1.5
FSL	200	CE	19,13,600	615%	3.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	910	PE	2,76,500	7800%	15.1
FSL	160	PE	1,32,600	2450%	2.7
INDIACEM	230	PE	1,16,000	1900%	23.2
UPL	770	PE	1,28,700	1880%	22.9
BHARTIARTL	735	PE	1,16,932	1140%	14.5
BHARTIARTL	740	PE	4,63,956	624%	17.1
STAR	450	PE	1,10,025	482%	6.0
BHARTIARTL	725	PE	2,37,636	448%	10.0
DELTACORP	300	PE	5,26,700	409%	11.9
BHARTIARTL	730	PE	6,45,012	403%	12.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	27,952	35.9
M&M	900	CE	27,600	30.4
M&M	920	CE	27,142	20.5
RELIANCE	2,540	CE	17,905	59.8
RELIANCE	2,500	CE	15,863	81.9
ADANI	1,700	CE	15,600	46.5
TATASTEEL	1,300	CE	15,378	60.4
RELIANCE	2,560	CE	15,333	50.7
BHARTIARTL	730	CE	14,762	18.5
TATASTEEL	1,400	CE	14,280	24.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	11,739	30.3
RELIANCE	2,400	PE	11,504	7.3
TATASTEEL	1,300	PE	8,898	55.4
M&M	900	PE	6,729	10.9
TATASTEEL	1,200	PE	5,632	19.1
TATASTEEL	1,280	PE	5,625	46.0
HINDALCO	450	PE	4,908	17.0
INDUSINDBK	1,000	PE	4,530	25.2
RELIANCE	2,520	PE	4,334	37.8
INFY	1,700	PE	4,140	13.4

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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