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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	17,577	92,84,050	1,16,42,350	46.8	1.33	17510
PREVIOUS	17,724	91,58,350	1,07,93,100	49.95	1.42	
% CHANGE	-0.83%	1.37%	7.87%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down below 17600 and trended lower through the day.
- Nifty lost 144 points to close at 17530.
- OI concentration seen in 18000CE and 17500PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 1.33 compared 1.42 in the previous trading session.
- Nifty to trade with a support of 17510.

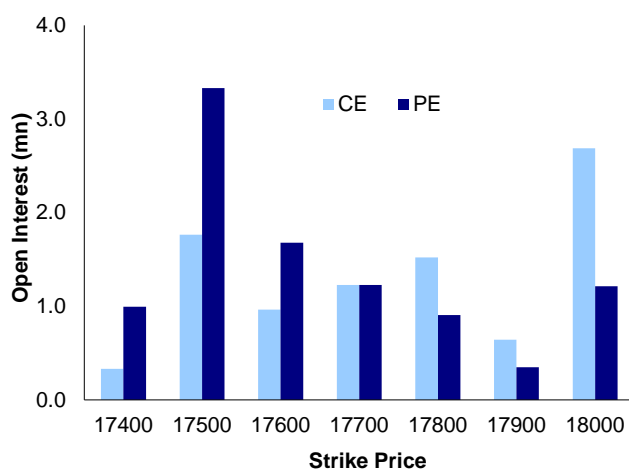
NIFTY LEVELS

17510 17600 17790 17940 18108 18320

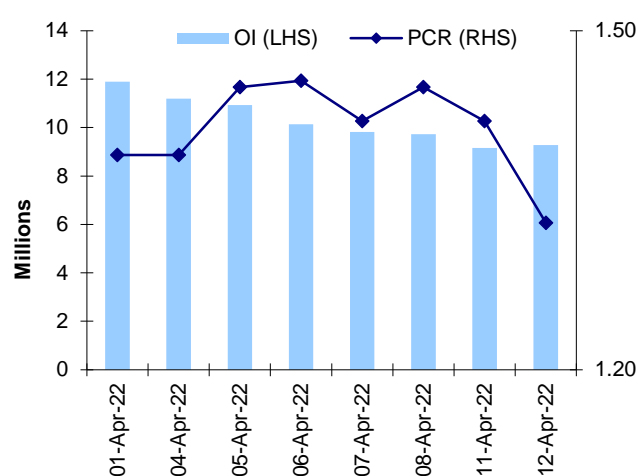
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is 1,062,885Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABCAPITAL	11.7%	2,19,38,400	1.3%
INTELLECT	10.4%	15,95,250	-3.6%
PERSISTENT	9.0%	4,14,000	-2.9%
HINDALCO	8.8%	2,67,71,800	-5.9%
PVR	7.3%	28,80,339	2.3%
INFY	6.5%	3,72,46,500	-1.4%
LTTS	6.5%	9,00,400	-4.3%
HDFCBANK	6.1%	5,71,61,500	-0.2%
IRCTC	5.6%	1,34,26,000	-2.2%
ICICIPRULI	5.5%	58,73,250	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BSOFT	-16.7%	51,93,500	-7.2%
DELTACORP	-14.3%	1,34,59,600	-1.6%
HONAUT	-8.2%	7,680	-1.4%
ABB	-7.9%	2,76,250	-0.4%
BEL	-6.3%	3,44,01,400	-0.6%
ESCORTS	-6.1%	46,53,000	-4.0%
CHAMBLFERT	-5.8%	29,20,500	-3.7%
OFSS	-5.4%	4,81,875	-2.4%
ASHOKLEY	-5.4%	3,22,24,500	-0.9%
CHOLAFIN	-4.9%	89,02,500	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,37,17,701	2,04,712	1,494
TCS	44,83,476	1,66,173	3,691
RELIANCE	60,99,986	1,56,841	2,561
HDFC	53,90,147	1,30,608	2,426
TATAPOWER	4,47,71,140	1,23,705	275
ICICIBANK	1,40,20,000	1,06,427	764
TATAMOTORS	2,26,98,696	99,692	438
ADANIPOWER	4,25,54,718	98,920	231
HINDALCO	1,67,01,775	91,367	542

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	1.2	169	260,87,600
GAIL	170	CE	4.0	167	103,88,300
COALINDIA	200	CE	2.5	186	127,21,800
NTPC	160	CE	0.7	153	213,18,000
NTPC	155	CE	1.4	153	186,27,600
HINDALCO	600	CE	3.2	545	68,76,775
TATAPOWER	300	CE	3.9	276	254,27,250
MARUTI	8,000	CE	70.5	7,626	5,46,300
IOC	130	CE	2.2	127	137,80,000
ONGC	180	CE	0.8	169	115,19,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	170	PE	1.0	186	55,86,000
NTPC	150	PE	1.2	153	99,97,800
COALINDIA	180	PE	3.7	186	49,26,600
ITC	250	PE	1.6	265	1,00,73,600
TATAPOWER	250	PE	2.1	276	80,32,500
TATAPOWER	260	PE	4.1	276	74,58,750
TCS	3,700	PE	67.6	3,705	7,41,300
COALINDIA	190	PE	8.4	186	24,57,000
NTPC	145	PE	0.5	153	42,97,800
TATAMOTORS	440	PE	15.1	440	55,60,350

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	565	CE	1,57,600	6467%	12.9
HINDALCO	540	CE	4,03,125	2244%	19.6
IOC	143	CE	1,43,000	2100%	0.4
ABCAPITAL	140	CE	6,24,800	1478%	0.4
INFY	1,740	CE	5,01,000	803%	53.4
HINDALCO	560	CE	15,99,600	713%	10.2
TORNTPOWER	570	CE	3,96,000	529%	12.2
GAIL	182	CE	2,13,500	483%	1.4
BSOFT	470	CE	4,86,200	412%	18.0
HINDALCO	550	CE	11,87,875	376%	14.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BSOFT	350	PE	2,22,300	1800%	1.1
ICICIBANK	900	PE	2,88,750	483%	130.4
GAIL	167	PE	2,01,300	371%	5.8
NATIONALUM	107	PE	1,53,000	350%	0.9
PFC	113	PE	3,03,800	206%	1.0
COALINDIA	172	PE	6,46,800	185%	1.5
GAIL	170	PE	3,05,000	178%	7.0
COALINDIA	167	PE	5,04,000	173%	0.9
INFY	1,640	PE	4,04,700	166%	13.8
BSOFT	400	PE	4,23,800	159%	4.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,700	CE	56,805	75.2
TCS	3,800	CE	48,179	35.4
TCS	3,900	CE	25,009	15.7
HDFCBANK	1,500	CE	24,377	42.7
TCS	4,000	CE	24,039	8.8
INFY	1,800	CE	18,940	27.5
RELIANCE	2,600	CE	17,258	48.6
TCS	3,720	CE	16,378	65.9
AXISBANK	800	CE	15,044	17.7
RELIANCE	2,700	CE	13,820	18.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,700	PE	23,964	67.6
TCS	3,600	PE	17,720	30.0
TCS	3,500	PE	14,703	13.9
TATASTEEL	1,300	PE	9,463	32.1
HINDALCO	550	PE	9,343	19.6
TCS	3,400	PE	8,610	8.1
HDFCBANK	1,500	PE	7,244	39.9
INFY	1,700	PE	7,189	28.4
TCS	3,680	PE	5,958	58.2
HINDALCO	540	PE	5,485	14.9

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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