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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	17,359	1,44,57,200	53,58,050	4.3	1.51	16810
PREVIOUS	17,364	1,47,72,750	47,18,450	-4.7	1.54	
% CHANGE	-0.03%	-2.14%	13.56%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a negative bias before recovering in the last trading hour.
- Nifty lost 13 points to close at 17355.
- OI concentration seen in 17500CE and 17000PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.51 compared to 1.54 in the previous trading session.
- Nifty to trade with a support of 16810.

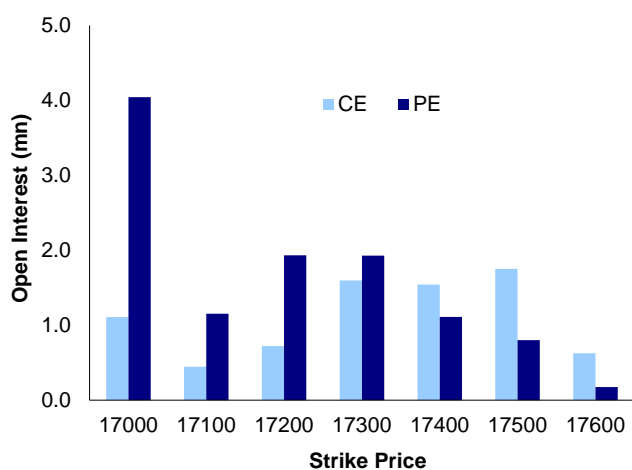
NIFTY LEVELS

16810 16920 17063 17157 17332 17424

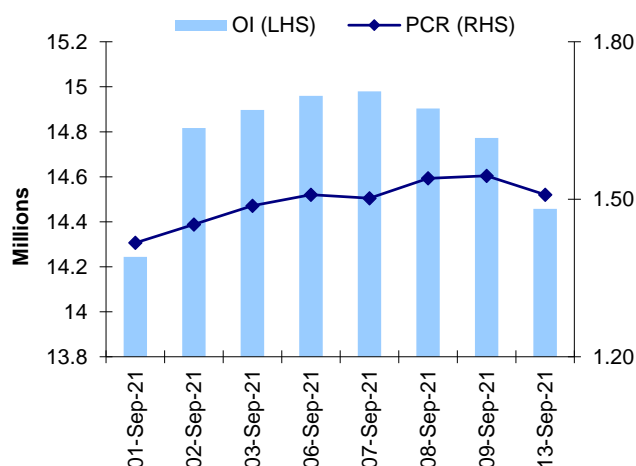
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 829,727Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SYNGENE	69.7%	18,00,300	6.1%
IPCALAB	23.8%	2,17,350	2.9%
POLYCAB	22.3%	7,00,500	2.4%
EXIDEIND	14.2%	3,86,06,400	1.1%
GUJGASLTD	12.2%	43,25,000	-0.6%
OFSS	11.1%	5,21,000	1.9%
HINDALCO	8.4%	3,87,02,150	3.2%
ASTRAL	7.6%	5,06,825	4.2%
SBILIFE	7.2%	1,16,40,000	-0.7%
TECHM	5.5%	1,08,20,400	-0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-10.6%	16,91,300	4.3%
NAM-INDIA	-5.3%	45,31,200	-0.8%
MPHASIS	-4.2%	18,76,550	0.2%
MUTHOOTFIN	-4.0%	29,51,250	0.4%
SRTRANSFIN	-3.9%	42,61,200	-0.5%
CUMMINSIND	-3.7%	22,70,400	0.0%
BHARTIARTL	-3.7%	7,04,78,676	1.0%
JUBLFOOD	-3.5%	15,23,750	0.9%
NATIONALUM	-3.5%	10,81,88,000	2.9%
MARUTI	-3.2%	32,79,200	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	75,27,598	1,79,303	2,372
BHARTIARTL	1,93,41,527	1,33,888	693
HDFC	32,83,960	93,742	2,850
TATASTEEL	56,70,208	82,310	1,463
HINDALCO	1,66,32,808	79,112	478
HDFCBANK	44,79,582	69,901	1,556
TCS	16,91,473	64,755	3,845
KOTAKBANK	32,71,615	59,645	1,840
BPCL	1,07,30,342	53,098	498

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	5.0	748	29,86,200
SUNPHARMA	800	CE	7.7	782	67,49,400
BPCL	500	CE	11.3	499	88,63,200
MARUTI	7,000	CE	97.7	6,873	5,69,800
HINDALCO	480	CE	13.1	479	66,37,050
ITC	220	CE	1.8	214	278,20,800
HDFCBANK	1,600	CE	13.0	1,560	43,54,350
TATAMOTORS	300	CE	11.0	301	159,48,600
ITC	215	CE	3.3	214	261,21,600
ONGC	125	CE	3.1	124	87,01,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	PE	0.6	155	39,85,800
COALINDIA	145	PE	1.0	155	35,86,800
COALINDIA	150	PE	2.2	155	35,53,200
HINDALCO	450	PE	4.6	479	27,13,300
MARUTI	6,500	PE	32.5	6,873	1,96,000
TCS	3,600	PE	12.0	3,845	5,85,300
MARUTI	6,600	PE	47.9	6,873	1,85,500
KOTAKBANK	1,700	PE	5.4	1,842	10,36,800
RELIANCE	2,300	PE	18.7	2,379	18,16,500
TATAMOTORS	300	PE	9.5	301	53,52,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	340	CE	1,27,100	4000%	1.7
PVR	1,520	CE	1,82,743	2394%	26.4
COALINDIA	167	CE	5,54,400	1550%	1.1
IGL	640	CE	1,59,500	1189%	5.2
INDHOTEL	175	CE	1,67,700	975%	1.2
SYNGENE	680	CE	2,18,450	888%	27.4
VEDL	330	CE	2,69,700	867%	3.0
MINDTREE	4,300	CE	1,21,600	508%	40.9
PFC	160	CE	10,35,400	351%	0.4
IGL	650	CE	3,53,375	308%	4.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	152	PE	5,62,800	4367%	3.2
PFC	137	PE	7,81,200	4100%	3.7
CUB	137	PE	1,30,200	2000%	1.6
BHARTIARTL	685	PE	2,09,163	1030%	13.7
BHARTIARTL	720	PE	1,18,464	967%	35.5
PFC	140	PE	8,61,800	827%	5.0
HINDALCO	490	PE	2,04,250	764%	20.6
COALINDIA	155	PE	15,33,000	693%	4.5
IGL	580	PE	1,71,875	443%	15.3
TATAPOWER	90	PE	1,28,250	280%	0.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BHARTIARTL	700	CE	24,005	14.7
RELIANCE	2,500	CE	23,215	16.8
RELIANCE	2,400	CE	22,357	42.3
RELIANCE	2,600	CE	14,937	7.8
HDFC	2,900	CE	14,460	39.6
ITC	215	CE	13,579	3.3
ITC	220	CE	13,435	1.8
KOTAKBANK	1,840	CE	12,932	44.5
HINDALCO	480	CE	12,201	13.1
INFY	1,700	CE	12,115	28.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	10,628	18.7
RELIANCE	2,400	PE	8,838	62.5
RELIANCE	2,380	PE	7,577	50.7
RELIANCE	2,360	PE	6,641	39.9
RELIANCE	2,200	PE	5,290	6.7
RELIANCE	2,340	PE	4,242	31.2
ICICIBANK	700	PE	4,028	9.5
KOTAKBANK	1,800	PE	3,899	23.0
SBIN	430	PE	3,860	8.5
TATASTEEL	1,440	PE	3,683	35.3

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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