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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	17,713	1,06,38,700	71,30,450	15.05	1.37	17350
PREVIOUS	17,685	1,06,81,900	77,29,350	25.95	1.37	
% CHANGE	0.16%	-0.40%	-7.75%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range through the day.
- Nifty added 39 points to close at 17698.
- OI concentration seen in 18000CE and 17500PE.
- Activity witnessed in 17600 strike.
- PCR OI stands at 1.37 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17350.

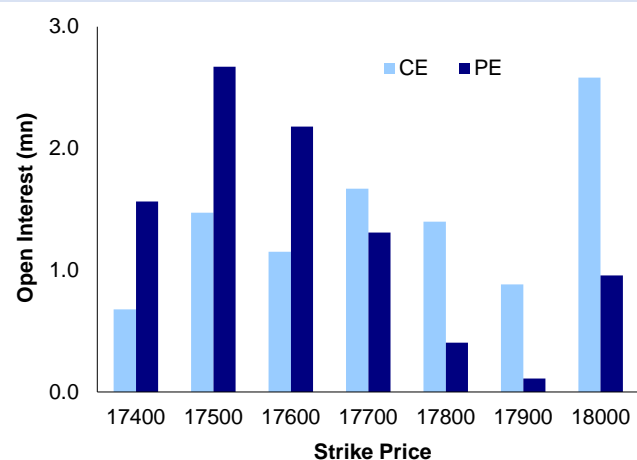
NIFTY LEVELS

17070 17132 17201 17350 17550 17780

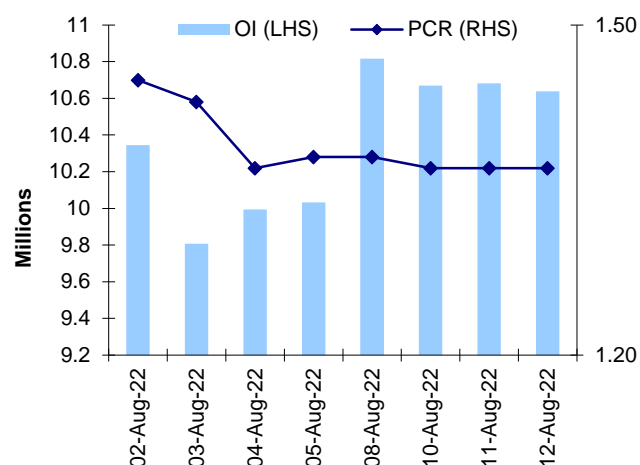
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 985,878Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	110.2%	17,47,850	-8.7%
PFC	34.7%	4,17,88,000	1.2%
INDIACEM	32.4%	1,51,84,400	0.6%
DIVISLAB	29.9%	32,72,550	-5.6%
GSPL	15.5%	40,90,000	4.4%
MUTHOOTFIN	14.7%	53,13,375	1.3%
HDFCAMC	13.9%	30,40,200	-3.5%
MANAPPURAM	10.0%	3,19,68,000	3.2%
BHARATFORG	9.9%	79,73,000	7.4%
ICICIBANK	9.5%	7,88,23,250	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EICHERMOT	-11.3%	34,49,950	1.1%
GNFC	-11.1%	46,96,900	0.8%
AARTIIND	-8.3%	33,33,700	0.4%
GRANULES	-8.1%	1,21,64,000	1.4%
LTTS	-7.0%	10,44,200	0.6%
DRREDDY	-6.8%	20,25,375	0.1%
CROMPTON	-6.3%	37,00,500	3.6%
FSL	-5.7%	1,87,30,400	1.0%
BATAINDIA	-5.6%	22,35,475	-0.1%
ALKEM	-5.2%	4,31,400	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
EICHERMOT	-11.3%	34,49,950	1.1%
GNFC	-11.1%	46,96,900	0.8%
AARTIIND	-8.3%	33,33,700	0.4%
GRANULES	-8.1%	1,21,64,000	1.4%
LTTS	-7.0%	10,44,200	0.6%
DRREDDY	-6.8%	20,25,375	0.1%
CROMPTON	-6.3%	37,00,500	3.6%
FSL	-5.7%	1,87,30,400	1.0%
BATAINDIA	-5.6%	22,35,475	-0.1%
ALKEM	-5.2%	4,31,400	-0.6%

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	3.1	222	1,51,11,600
ACC	2,300	CE	14.3	2,244	6,85,750
POWERGRID	230	CE	1.7	226	93,39,300
ONGC	140	CE	2.7	137	1,21,54,450
NTPC	160	CE	1.6	159	1,36,51,500
BPCL	340	CE	2.4	328	30,15,000
ITC	320	CE	1.3	309	1,54,46,400
COALINDIA	230	CE	1.9	222	72,82,800
ITC	310	CE	4.1	309	1,48,19,200
DRREDDY	4,500	CE	18.4	4,268	3,73,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	210	PE	1.2	222	48,00,600
EICHERMOT	3,100	PE	30.3	3,212	3,58,750
EICHERMOT	3,000	PE	13.9	3,212	3,29,000
SBIN	500	PE	1.9	531	52,56,000
COALINDIA	200	PE	0.6	222	33,47,400
ITC	300	PE	1.7	309	67,48,800
AMBUJACEM	380	PE	1.3	387	45,32,400
M&M	1,200	PE	7.1	1,265	10,32,500
NTPC	155	PE	0.8	159	51,18,600
DRREDDY	4,100	PE	15.8	4,268	1,56,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MFSL	790	CE	2,21,650	34000%	28.7
IPCALAB	960	CE	1,29,350	6533%	11.5
DIVISLAB	3,750	CE	1,14,450	4139%	88.7
IGL	480	CE	3,65,750	2560%	1.8
BHARATFORG	830	CE	1,74,000	1833%	7.8
BHARATFORG	860	CE	1,81,000	1545%	3.5
IGL	470	CE	3,12,125	1319%	2.5
RECLTD	137	CE	9,24,000	1300%	2.6
INDIACEM	207	CE	1,50,800	1200%	2.1
IDFC	71	CE	2,60,000	1200%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARATFORG	760	PE	2,52,000	25100%	8.8
IGL	430	PE	2,77,750	20100%	11.0
BHARATFORG	770	PE	1,97,000	19600%	11.7
BHARATFORG	800	PE	1,42,000	14100%	25.0
TATACHEM	1,110	PE	1,55,000	7650%	21.5
TATACHEM	1,120	PE	3,46,000	6820%	25.8
BHARATFORG	780	PE	1,97,000	6467%	15.2
IGL	425	PE	1,58,125	3733%	8.8
VEDL	265	PE	1,10,050	3450%	9.0
TATACHEM	1,140	PE	1,81,000	2486%	36.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	59,678	62.8
RELIANCE	2,640	CE	39,599	40.2
RELIANCE	2,700	CE	38,164	19.0
RELIANCE	2,620	CE	29,082	50.9
TATASTEEL	110	CE	22,491	4.9
TATACHEM	1,200	CE	22,093	7.2
RELIANCE	2,660	CE	20,165	31.5
DIVISLAB	3,900	CE	20,034	33.5
NAUKRI	4,600	CE	17,508	81.3
TATASTEEL	120	CE	17,310	1.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	22,089	28.5
RELIANCE	2,500	PE	14,908	8.4
DIVISLAB	3,700	PE	12,389	79.1
RELIANCE	2,580	PE	12,318	22.1
RELIANCE	2,540	PE	12,149	13.5
RELIANCE	2,560	PE	12,140	17.2
TATACHEM	1,100	PE	11,582	17.6
APOLLOHOSP	4,300	PE	10,638	110.3
DIVISLAB	3,800	PE	10,280	128.1
INFY	1,600	PE	10,161	30.0

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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