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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	17,535	1,51,84,900	57,32,900	16.45	1.53	17080
PREVIOUS	17,385	1,46,18,350	38,64,850	4.95	1.49	
% CHANGE	0.87%	3.88%	48.33%	-		

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 139 points to close at 17519.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17600CE and 17500PE.
- PCR OI stands at 1.53 compared to 1.49 in the previous trading session.
- Nifty to trade with a support of 17080.

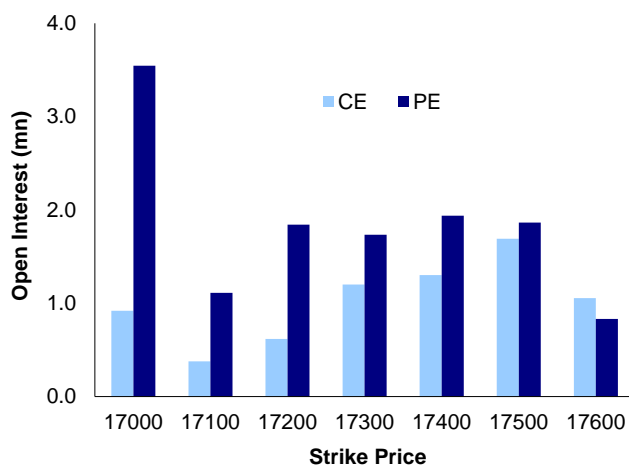
NIFTY LEVELS

16720 16900 17080 17290 17449 17688

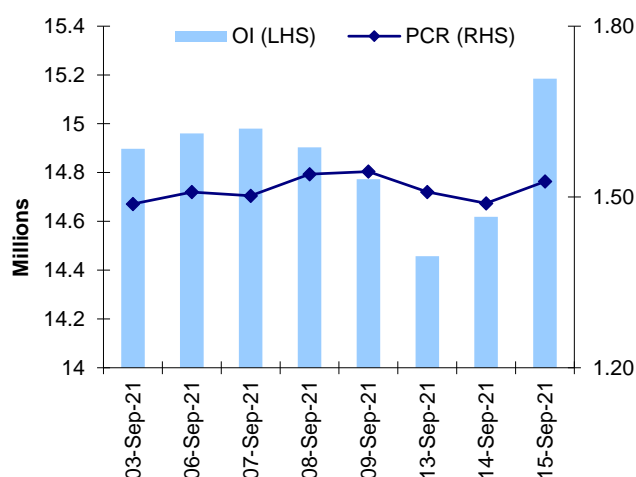
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 934,880Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	34.0%	3,39,300	-0.4%
ADANIANT	18.8%	2,16,20,000	0.2%
IEX	18.1%	1,04,02,500	2.2%
INDUSTOWER	14.9%	1,59,88,000	-0.7%
SRF	13.2%	7,91,375	5.1%
POWERGRID	12.0%	3,59,33,754	2.2%
STAR	11.0%	21,72,150	3.5%
GUJGASLTD	11.0%	49,61,250	0.2%
SYNGENE	10.8%	20,02,600	0.0%
COALINDIA	10.1%	5,34,70,200	4.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-29.7%	17,95,950	-1.5%
IDEA	-14.8%	79,27,50,000	2.9%
KOTAKBANK	-10.5%	1,57,36,400	0.2%
NAM-INDIA	-7.4%	39,34,400	0.8%
GAIL	-7.2%	4,17,97,200	0.7%
SUNTV	-6.4%	1,44,88,500	-0.8%
CANBK	-6.2%	7,42,60,800	4.1%
LICHSGFIN	-5.9%	2,26,56,000	0.2%
LTTS	-5.7%	6,51,400	0.7%
GLENMARK	-4.9%	72,00,150	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ZEEL	20,02,95,409	5,42,819	256
BHARTIARTL	5,57,50,090	4,02,029	726
ADANIANT	1,28,34,337	1,93,885	1,517
HDFCBANK	74,11,499	1,14,416	1,547
RELIANCE	41,86,300	99,650	2,378
SBIN	2,21,81,568	97,476	444
TCS	24,61,369	96,717	3,955
TATAPOWER	6,89,17,060	96,305	140
KOTAKBANK	48,14,023	90,655	1,872

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SUNPHARMA	800	CE	7.2	783	68,23,600
BPCL	500	CE	8.1	492	96,71,400
M&M	800	CE	6.5	758	27,79,000
ITC	220	CE	2.4	217	309,98,400
HINDALCO	480	CE	15.8	487	63,98,400
AXISBANK	800	CE	13.8	794	56,50,800
MARUTI	7,000	CE	114.7	6,928	5,67,700
HEROMOTOCO	2,900	CE	50.3	2,879	7,14,000
HDFCBANK	1,600	CE	11.1	1,552	46,20,550
LUPIN	1,000	CE	22.8	993	14,56,050

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ZEEL	200	PE	1.9	257	81,99,000
INDUSINDBK	1,000	PE	12.0	1,056	16,34,400
ZEEL	220	PE	4.4	257	53,16,000
COALINDIA	150	PE	0.9	162	41,49,600
HINDALCO	450	PE	2.6	487	28,07,900
ONGC	120	PE	1.2	129	48,27,900
COALINDIA	145	PE	0.5	162	40,27,800
KOTAKBANK	1,800	PE	8.2	1,872	11,89,200
HEROMOTOCO	2,800	PE	24.2	2,879	2,96,100
BPCL	450	PE	3.8	492	31,26,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	132	CE	6,49,800	11300%	1.3
TATAPOWER	157	CE	3,57,750	5200%	1.2
BHARTIARTL	795	CE	11,92,044	4193%	4.4
MINDTREE	4,400	CE	1,11,600	1760%	53.0
NTPC	126	CE	5,81,400	1357%	2.8
ONGC	147	CE	2,69,500	1067%	0.8
BHARTIARTL	790	CE	9,32,904	1045%	4.9
COALINDIA	190	CE	5,16,600	1018%	0.5
COALINDIA	172	CE	4,20,000	1011%	1.7
IOC	135	CE	1,75,500	800%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	730	PE	8,21,844	44300%	22.2
NTPC	122	PE	12,42,600	10800%	2.4
NTPC	121	PE	5,52,900	4750%	2.0
ONGC	127	PE	11,08,800	4700%	3.6
CUB	132	PE	1,30,200	4100%	1.3
POWERGRID	177	PE	1,59,990	2900%	3.3
NTPC	125	PE	9,00,600	2157%	3.8
TITAN	2,080	PE	1,04,625	1541%	29.9
NTPC	117	PE	8,49,300	1390%	1.0
HCLTECH	1,260	PE	1,72,900	1353%	22.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ZEEL	300	CE	31,312	7.7
BHARTIARTL	720	CE	30,418	21.8
SBIN	440	CE	24,562	12.7
ZEEL	310	CE	24,429	6.3
BHARTIARTL	750	CE	24,137	11.4
BHARTIARTL	730	CE	23,147	18.3
BHARTIARTL	700	CE	22,709	33.1
BHARTIARTL	740	CE	22,148	14.5
ZEEL	270	CE	21,007	13.3
RELIANCE	2,400	CE	20,790	39.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ZEEL	250	PE	17,043	14.2
ZEEL	240	PE	11,700	9.8
BHARTIARTL	700	PE	11,335	7.7
ZEEL	260	PE	11,242	19.7
ZEEL	200	PE	9,590	1.9
ZEEL	220	PE	9,274	4.4
ZEEL	270	PE	8,657	26.5
ZEEL	230	PE	8,515	6.6
RELIANCE	2,300	PE	8,027	11.6
SBIN	430	PE	7,706	4.1

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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