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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	17,205	95,36,850	1,19,82,450	-0.8	0.88	16825
PREVIOUS	17,278	1,02,80,500	97,97,250	2.05	0.91	
% CHANGE	-0.42%	-7.23%	22.30%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and remained range bound through the day.
- Nifty lost 69 points to close at 17206.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and Reduction in 17300PE.
- PCR OI stands at 0.88 compared to 0.91 in the previous trading session.
- Nifty to trade with a support of 16825.

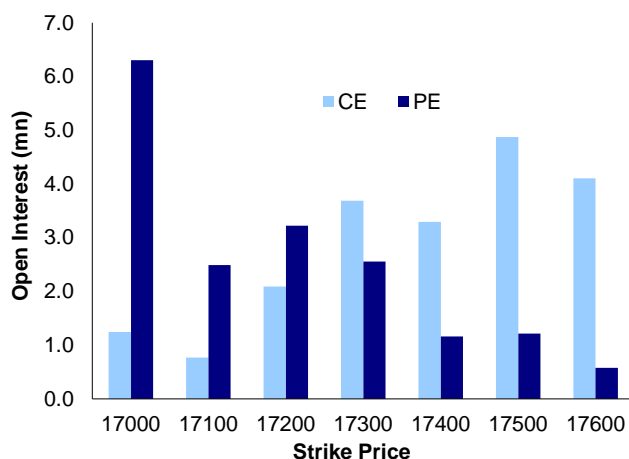
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

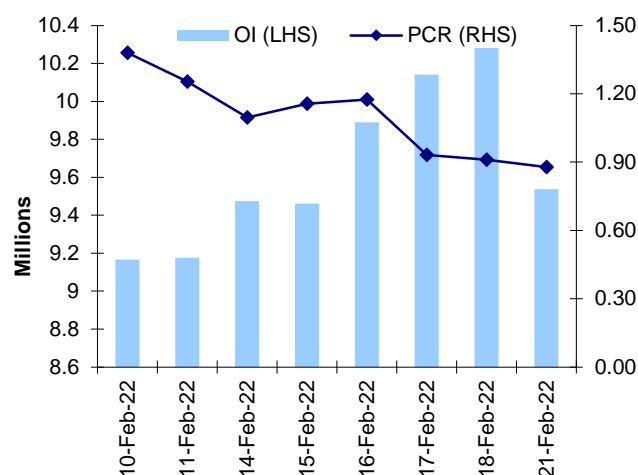
Stocks

- **Sector:-** Metal stocks traded with a negative bias.
- Market wide open interest is 955,480Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	17.5%	91,22,40,000	5.6%
INDIAMART	9.4%	5,30,175	-1.6%
CROMPTON	9.2%	35,21,100	0.3%
INTELLECT	8.4%	4,95,000	-1.6%
LTTS	8.3%	8,57,000	-1.8%
INDHOTEL	7.1%	1,98,88,790	-1.0%
JKCEMENT	6.5%	3,54,025	-2.2%
HAL	6.2%	23,76,425	-3.3%
IOC	6.0%	4,27,24,500	-1.6%
NMDC	5.5%	10,26,23,900	-1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	-16.9%	1,88,49,000	0.1%
LALPATHLAB	-10.2%	8,93,625	-1.7%
IBULHSGFIN	-10.2%	3,49,77,300	-9.9%
GUJGASLTD	-8.9%	25,80,000	-0.6%
ONGC	-8.4%	3,68,06,000	-2.7%
COFORGE	-8.2%	7,58,500	2.1%
BHEL	-7.8%	12,26,50,500	-5.4%
GODREJPROP	-7.1%	55,81,225	1.2%
METROPOLIS	-5.8%	11,93,800	-1.2%
COALINDIA	-5.0%	4,66,62,000	-3.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	74,65,922	2,79,713	3,719
RELIANCE	51,25,968	1,23,491	2,400
TATAMOTORS	2,25,92,161	1,11,669	494
ADANIPOWER	7,75,82,256	97,975	120
SBIN	1,68,66,932	86,329	512
ICICIBANK	1,09,67,164	82,765	754
HDFC	29,79,739	72,485	2,437
TATASTEEL	49,78,732	59,163	1,182
HDFCBANK	37,34,033	56,702	1,522

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.2	164	339,10,800
ONGC	170	CE	0.4	164	134,59,600
NTPC	135	CE	0.3	132	181,03,200
NTPC	150	CE	0.1	132	130,35,900
HEROMOTOCO	2,800	CE	7.1	2,710	7,12,800
TCS	4,000	CE	2.4	3,713	26,31,600
M&M	900	CE	0.4	843	30,17,700
COALINDIA	170	CE	0.3	161	73,54,200
MARUTI	9,000	CE	12.7	8,591	4,49,000
TCS	3,800	CE	13.1	3,713	19,21,350

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	1.4	513	33,50,775
BANKBARODA	100	PE	0.8	104	1,08,34,200
SBIN	500	PE	3.0	511	49,44,000
COALINDIA	160	PE	1.2	161	25,78,800
HEROMOTOCO	2,700	PE	22.3	2,710	1,88,100
HINDALCO	510	PE	3.3	513	20,42,500
MARUTI	8,500	PE	51.8	8,591	1,48,600
ASIANPAINT	3,100	PE	5.4	3,246	2,20,200
WIPRO	550	PE	1.0	570	18,48,000
TCS	3,700	PE	37.1	3,713	6,51,450

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	51	CE	11,97,000	3700%	0.7
AMBUJACEM	335	CE	1,47,000	2350%	7.2
BHEL	53	CE	11,86,500	1156%	0.3
UPL	710	CE	2,83,400	990%	6.7
BSOFT	420	CE	1,91,100	635%	3.9
DLF	355	CE	4,40,550	551%	2.9
SUNTV	480	CE	2,35,500	504%	2.8
CADILAHC	370	CE	2,22,200	432%	5.0
DLF	350	CE	7,47,450	421%	4.7
M&MFIN	182	CE	1,56,000	333%	0.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	207	PE	1,74,000	361.5%	3.3
HDFCLIFE	575	PE	2,55,200	286.7%	2.5
MANAPPURAM	117	PE	2,64,000	238.5%	2.1
ITC	217	PE	8,41,600	150.5%	1.6
M&M	830	PE	2,33,100	103.0%	3.9
ITC	212	PE	2,88,000	100.0%	0.6
BAJFINANCE	6,900	PE	1,58,750	87.6%	59.3
IEX	206	PE	1,05,000	86.7%	2.1
GLENMARK	450	PE	1,89,750	85.4%	5.9
MOTHERSUMI	152	PE	1,08,500	82.4%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,800	CE	50,135	13.1
TCS	3,900	CE	26,550	4.8
TATASTEEL	1,200	CE	23,761	9.4
RELIANCE	2,440	CE	22,257	9.5
RELIANCE	2,500	CE	20,752	3.0
RELIANCE	2,400	CE	18,552	23.1
TCS	4,000	CE	18,241	2.4
VOLTAS	1,260	CE	17,603	10.7
RELIANCE	2,420	CE	17,248	15.0
INFY	1,740	CE	15,964	13.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	24,363	20.9
TCS	3,700	PE	17,289	37.1
TCS	3,600	PE	12,096	14.5
SBIN	510	PE	11,731	6.2
HDFCBANK	1,500	PE	9,925	7.6
SBIN	500	PE	9,681	3.0
ICICIBANK	750	PE	9,073	7.2
RELIANCE	2,380	PE	9,049	12.9
INFY	1,700	PE	8,828	7.6
TATASTEEL	1,180	PE	8,739	15.8

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- 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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