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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	17,495	70,18,700	96,38,250	-7.75	0.65	17180
PREVIOUS	17,435	90,20,350	1,04,37,100	19.05	0.48	
% CHANGE	0.35%	-22.19%	-7.65%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down but recovered completely in the second half to close positive.
- Nifty added 86 points to close at 17503.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 0.65 compared to 0.48 in the previous trading session.
- Nifty to trade with a support of 17180.

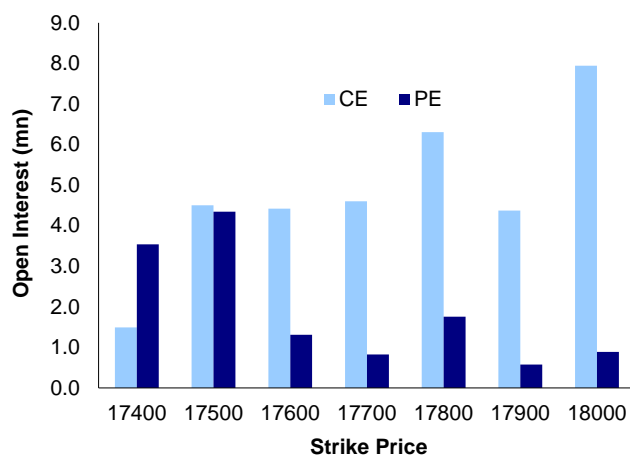
NIFTY LEVELS

17180 17303 17425 17645 17828 17932

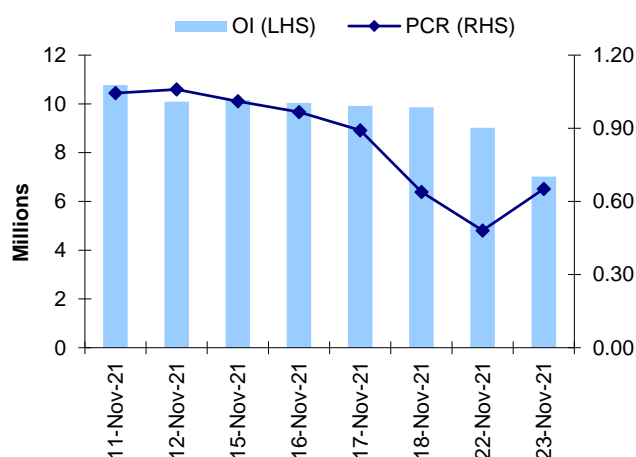
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 969,734Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RECLTD	21.1%	5,86,98,000	1.2%
BSOFT	18.1%	44,61,600	9.5%
ONGC	14.9%	4,43,59,700	0.1%
IPCALAB	13.6%	39,83,625	1.2%
IBULHSGFIN	10.6%	4,08,33,200	5.7%
NTPC	10.4%	5,84,42,100	2.6%
HINDPETRO	9.7%	1,72,74,600	0.5%
SBICARD	9.3%	21,50,500	-0.1%
OBEROIRLTY	9.2%	28,69,300	0.3%
NATIONALUM	9.1%	10,21,95,500	3.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	-9.6%	6,01,400	2.0%
GODREJPROP	-9.1%	24,33,275	2.9%
L&TFH	-8.0%	7,12,58,140	1.2%
MFSL	-7.8%	21,30,050	2.5%
DIXON	-6.8%	4,81,125	0.3%
NAM-INDIA	-6.2%	29,80,800	1.7%
MPHASIS	-5.6%	13,95,550	1.3%
IRCTC	-5.4%	1,14,93,250	0.7%
BANDHANBNK	-5.4%	2,13,57,000	3.2%
BERGEPAIN	-5.4%	42,09,700	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,16,88,406	2,76,135	2,386
ICICIBANK	2,49,13,042	1,86,026	752
TATAPOWER	6,11,58,286	1,42,753	237
BHARTIARTL	1,82,40,414	1,36,924	759
TATAMOTORS	2,75,53,684	1,35,649	496
AXISBANK	1,65,75,348	1,14,032	686
TATASTEEL	93,82,963	1,12,101	1,192
SBIN	2,00,00,371	98,038	493
HDFC	33,40,056	96,718	2,907

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	140	CE	0.1	134	228,05,700
M&M	900	CE	5.0	901	41,83,200
SUNPHARMA	820	CE	0.4	786	37,81,400
HINDALCO	500	CE	0.1	450	56,89,975
TATAPOWER	250	CE	0.9	236	128,65,500
M&M	920	CE	1.4	901	15,98,800
BHARTIARTL	730	CE	28.0	758	74,89,306
M&M	910	CE	2.5	901	15,02,900
M&M	950	CE	0.6	901	15,00,100
INDUSINDBK	1,100	CE	0.7	983	20,46,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	3.8	901	19,20,800
BHARTIARTL	730	PE	0.6	758	48,67,766
MARUTI	7,500	PE	5.4	7,846	1,84,300
BHARTIARTL	700	PE	0.4	758	31,15,672
BHARTIARTL	740	PE	1.3	758	28,08,254
M&M	890	PE	2.2	901	5,19,400
ONGC	145	PE	1.0	147	17,71,000
INDUSINDBK	1,000	PE	25.1	983	5,79,600
TATAPOWER	230	PE	1.4	236	32,06,250
TATAPOWER	220	PE	0.3	236	31,38,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	62	CE	7,14,000	2167%	2.0
BHEL	63	CE	7,03,500	857%	1.5
BHEL	64	CE	4,51,500	514%	1.0
VEDL	351	CE	3,78,200	510%	4.4
VEDL	355	CE	11,25,300	397%	4.2
ABFRL	275	CE	3,12,000	287%	4.6
VEDL	375	CE	3,13,100	274%	1.3
EXIDEIND	172	CE	2,73,600	245%	1.5
RELIANCE	2,340	CE	1,88,250	209%	50.9
IOC	126	CE	1,10,500	183%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	755	PE	2,75,356	3550%	6.0
POWERGRID	197	PE	4,15,974	2500%	0.7
VEDL	345	PE	2,66,600	975%	5.1
VEDL	351	PE	5,42,500	821%	8.4
DLF	405	PE	9,17,400	379%	5.1
POWERGRID	200	PE	15,35,904	357%	1.3
VEDL	350	PE	11,47,000	281%	7.8
BSOFT	490	PE	1,50,800	274%	7.3
BHEL	59	PE	1,15,500	267%	0.1
GLENMARK	490	PE	1,38,000	253%	1.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	55,563	12.7
TATASTEEL	1,200	CE	33,321	12.8
VEDL	350	CE	23,639	5.9
RELIANCE	2,380	CE	23,010	21.8
RELIANCE	2,420	CE	22,060	7.3
RELIANCE	2,360	CE	21,918	33.8
TATASTEEL	1,220	CE	20,292	6.6
INFY	1,740	CE	19,734	8.7
BHARTIARTL	760	CE	18,615	6.6
INFY	1,760	CE	18,416	3.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	32,528	3.7
RELIANCE	2,340	PE	19,844	7.2
RELIANCE	2,320	PE	15,315	5.1
TATASTEEL	1,200	PE	13,608	19.4
INFY	1,700	PE	12,172	3.2
RELIANCE	2,360	PE	11,230	10.5
TATASTEEL	1,160	PE	11,208	4.9
TCS	3,400	PE	10,888	5.1
BAJFINANCE	6,800	PE	9,357	9.2
TATASTEEL	1,180	PE	9,121	10.2

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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