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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	18,145	99,94,800	93,64,450	30.55	0.64	17600
PREVIOUS	18,203	1,03,78,150	98,15,100	24.9	0.75	
% CHANGE	-0.32%	-3.69%	-4.59%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but failed to maintain its high and stooped lower
- Nifty lost 63 points to close at 18114.
- OI concentration seen in 18200CE and 18000PE.
- Addition witnessed in 18300CE and 18000PE.
- PCR OI stands at 0.64 compared to 0.75 in the previous trading session.
- Nifty to trade with a support of 17600.

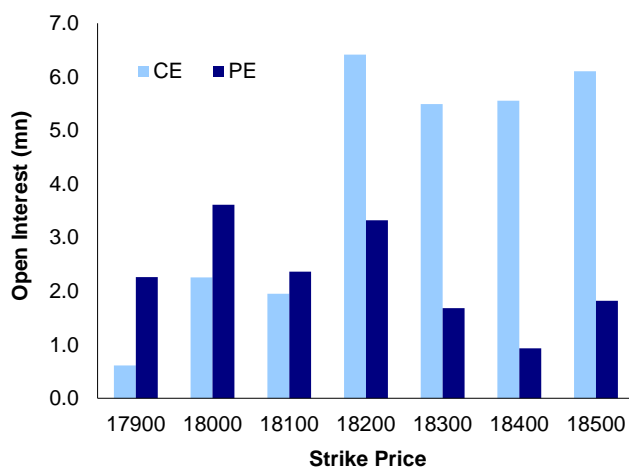
NIFTY LEVELS

17600 17815 17946 18032 18200 18477

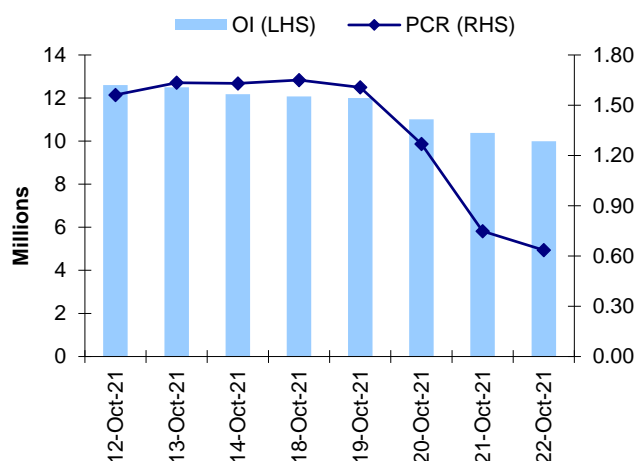
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 952,735Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FEDERALBNK	26.4%	11,76,50,000	-4.2%
HINDALCO	12.1%	2,82,44,550	2.4%
CANFINHOME	12.0%	55,45,800	-7.2%
IGL	11.2%	1,87,56,375	1.7%
LALPATHLAB	10.8%	11,55,000	-1.3%
IEX	10.5%	1,79,77,500	0.0%
HINDPETRO	9.2%	2,18,34,900	0.3%
RECLTD	7.9%	3,99,96,000	-0.3%
MCX	7.5%	19,23,250	-0.8%
INDIAMART	7.2%	2,41,425	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MPHASIS	-15.3%	13,86,450	-4.2%
CONCOR	-9.7%	82,54,203	2.4%
LICHSGFIN	-9.1%	1,84,92,000	-7.2%
POLYCAB	-8.3%	12,01,500	1.7%
ASHOKLEY	-7.3%	4,22,10,000	-1.3%
SBIN	-5.6%	7,89,70,500	0.0%
HAVELLS	-5.3%	44,18,000	0.3%
ICICIGI	-5.2%	33,32,850	-0.3%
COROMANDEL	-5.0%	19,27,500	-0.8%
DELTACORP	-4.7%	1,24,08,500	-2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	4,27,42,785	2,12,147	491
TATAPOWER	8,57,64,004	1,91,993	222
RELIANCE	50,89,178	1,34,111	2,627
FEDERALBNK	12,89,41,859	1,29,720	104
KOTAKBANK	59,31,826	1,28,657	2,171
HDFC	43,64,342	1,26,890	2,904
SBIN	2,40,80,485	1,21,404	503
TATASTEEL	80,71,289	1,04,559	1,296
HDFCBANK	60,87,777	1,03,055	1,681

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	0.4	145	6,47,34,900
M&M	900	CE	5.2	891	52,82,200
NTPC	145	CE	1.4	145	2,44,41,600
ONGC	170	CE	0.7	157	2,03,51,100
COALINDIA	200	CE	0.5	176	1,62,16,200
ONGC	165	CE	0.9	157	1,63,16,300
INDUSINDBK	1,200	CE	23.9	1,198	31,12,200
TCS	4,000	CE	2.9	3,512	34,04,400
ONGC	160	CE	1.8	157	1,41,68,000
HINDALCO	500	CE	2.3	472	61,31,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	145	PE	1.2	145	65,60,700
TCS	3,500	PE	24.5	3,512	11,41,800
INDUSINDBK	1,100	PE	1.8	1,198	10,21,500
M&M	900	PE	15.0	891	6,87,400
CIPLA	900	PE	19.8	896	9,28,200
TATAMOTORS	400	PE	0.5	491	52,52,550
COALINDIA	170	PE	1.0	176	38,89,200
AMBUJACEM	370	PE	5.4	377	13,86,000
TATAMOTORS	450	PE	2.4	491	48,87,750
TCS	3,600	PE	96.9	3,512	8,16,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BIOCON	330	CE	7,77,400	3656%	3.7
LICHSGFIN	425	CE	1,70,000	2733%	3.6
LICHSGFIN	410	CE	4,18,000	2222%	7.6
MANAPPURAM	207	CE	4,32,000	1700%	3.2
FEDERALBNK	109	CE	2,70,000	1250%	2.1
FEDERALBNK	106	CE	16,80,000	888%	3.2
TVSMOTOR	680	CE	2,71,600	708%	3.3
TVSMOTOR	670	CE	1,77,800	694%	4.3
ICICIBANK	900	CE	5,21,125	643%	1.1
HDFC	2,940	CE	2,06,100	623%	30.7

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	620	PE	2,39,400	8450%	16.0
FEDERALBNK	105	PE	14,20,000	7000%	4.0
TVSMOTOR	610	PE	2,47,800	4325%	11.2
ITC	223	PE	2,30,400	3500%	0.7
COALINDIA	125	PE	1,13,400	1250%	0.1
BANKBARODA	97	PE	1,17,000	900%	5.6
TVSMOTOR	600	PE	6,23,000	808%	7.6
FEDERALBNK	100	PE	41,30,000	743%	1.7
BIOCON	325	PE	1,72,500	733%	5.8
HDFC	2,900	PE	1,48,800	629%	38.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	38,029	32.8
HDFCBANK	1,700	CE	36,941	17.4
HDFC	2,900	CE	35,836	43.7
KOTAKBANK	2,200	CE	22,005	33.6
HDFC	3,000	CE	20,684	17.3
RELIANCE	2,800	CE	19,648	14.4
HDFCBANK	1,720	CE	19,549	12.3
SBIN	510	CE	19,098	7.2
AXISBANK	820	CE	17,419	21.6
RELIANCE	2,640	CE	16,313	54.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	16,325	36.3
RELIANCE	2,500	PE	16,192	11.3
SBIN	500	PE	13,058	8.5
TCS	3,500	PE	10,912	24.5
INFY	1,700	PE	8,575	14.3
HDFC	2,800	PE	8,397	4.5
ITC	230	PE	8,235	1.6
ASIANPAINT	2,900	PE	8,177	15.5
RELIANCE	2,620	PE	7,608	45.5
RELIANCE	2,400	PE	7,499	5.2

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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