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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	17,269	93,36,850	1,03,38,500	46.95	0.80	16630
PREVIOUS	17,194	98,59,300	79,72,900	41.05	0.81	
% CHANGE	0.44%	-5.30%	29.67%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty added 69 points to close at 17222.
- OI concentration seen in 18000CE and 16000PE.
- Addition witnessed in 17300CE and 16500PE.
- PCR OI stands at 0.80 compared to 0.81 in the previous trading session.
- Nifty to trade with a support of 16630.

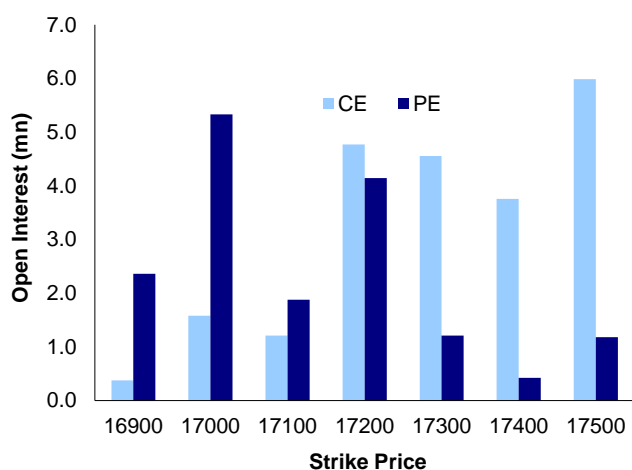
NIFTY LEVELS

16630 16883 17086 17226 17435 17642

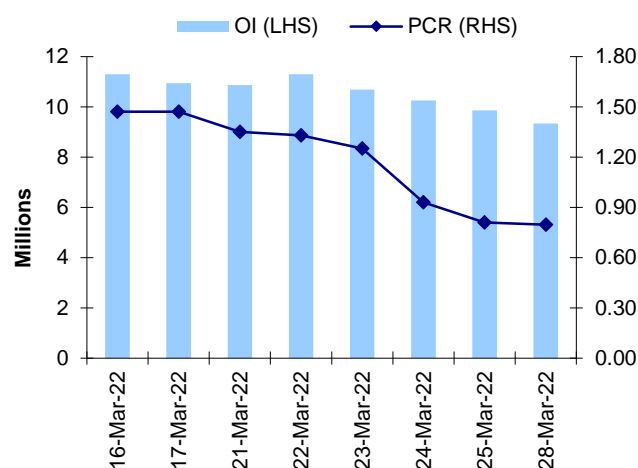
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 1,019,719Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
APLLTD	27.4%	27,04,100	0.5%
ATUL	25.3%	1,93,350	2.4%
ONGC	21.8%	6,07,14,500	0.3%
JKCEMENT	17.4%	6,09,175	-1.2%
MFSL	15.8%	25,83,750	-4.0%
PVR	12.8%	39,35,690	3.4%
HINDPETRO	11.7%	1,75,36,500	-1.9%
PNB	11.6%	25,87,04,000	0.7%
M&MFIN	11.1%	3,90,84,000	-0.1%
DALBHARAT	10.2%	13,03,500	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	-8.6%	40,150	1.4%
ASTRAL	-8.5%	7,73,025	2.2%
L&TFH	-8.3%	5,90,23,336	1.3%
APOLLOTYRE	-7.4%	1,42,00,000	0.7%
BRITANNIA	-6.8%	18,77,800	0.0%
LALPATHLAB	-6.7%	8,05,375	-2.7%
INDIAMART	-6.7%	3,71,175	-1.8%
INTELLECT	-6.7%	11,66,250	0.1%
DIXON	-6.7%	6,64,625	-2.4%
IRCTC	-6.1%	1,19,40,250	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	9,09,54,944	1,35,771	152
RELIANCE	45,64,891	1,19,221	2,622
HDFCBANK	78,77,443	1,11,651	1,433
HDFC	47,34,110	1,07,029	2,268
ICICIBANK	1,38,06,166	97,387	710
SBIN	1,67,38,684	82,299	498
TATAMOTORS	1,67,57,901	72,261	433
TCS	17,60,990	64,978	3,708
JSWSTEEL	89,35,680	64,910	730

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.7	135	406,69,500
TATAMOTORS	500	CE	0.3	434	195,19,650
IOC	130	CE	0.2	120	93,92,500
MARUTI	8,000	CE	11.2	7,500	6,44,200
ONGC	180	CE	1.2	176	101,64,000
BPCL	360	CE	3.2	360	37,45,800
NTPC	140	CE	0.2	135	109,38,300
COALINDIA	200	CE	1.2	192	73,45,800
TATAMOTORS	450	CE	2.7	434	107,78,700
IOC	125	CE	0.5	120	52,32,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	170	PE	0.3	176	62,67,800
ITC	230	PE	0.1	257	87,74,400
TATAMOTORS	400	PE	0.7	434	49,21,950
BPCL	350	PE	0.5	360	13,41,000
NTPC	135	PE	0.6	135	38,24,700
HINDALCO	600	PE	1.4	629	24,71,425
COALINDIA	185	PE	1.0	192	25,07,400
GAIL	150	PE	1.2	153	22,63,100
ITC	240	PE	0.2	257	71,96,800
COALINDIA	180	PE	0.4	192	23,81,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PVR	2,040	CE	1,23,728	30300%	9.1
IDFCFIRSTB	38	CE	18,42,600	2667%	1.3
GUJGASLTD	480	CE	1,78,750	1092%	9.4
DELTA CORP	335	CE	2,82,900	925%	2.7
GUJGASLTD	490	CE	1,22,500	444%	5.5
PVR	1,920	CE	2,58,445	443%	28.2
PVR	2,020	CE	1,85,999	419%	10.9
ADANI ENT	1,940	CE	4,28,500	395%	23.7
IDFCFIRSTB	39	CE	21,31,200	357%	0.7
PVR	2,000	CE	11,51,403	295%	13.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GNFC	820	PE	1,87,200	4700%	22.0
DELTA CORP	330	PE	2,66,800	1557%	12.8
NMDC	162	PE	2,21,100	1000%	2.9
GNFC	810	PE	1,33,900	836%	16.7
BANKBARODA	111	PE	5,26,500	800%	1.6
PVR	1,900	PE	1,76,231	587%	47.0
PVR	1,840	PE	1,15,181	543%	19.7
BHARTIARTL	720	PE	16,36,850	398%	2.0
ADANI ENT	1,880	PE	1,02,000	364%	14.4
SBIN	600	PE	1,27,500	305%	103.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	37,850	38.5
RELIANCE	2,620	CE	33,790	26.9
RELIANCE	2,640	CE	33,317	17.9
PVR	2,000	CE	30,792	13.1
BHARTIARTL	720	CE	26,869	15.4
SBIN	500	CE	22,911	5.9
BHARTIARTL	730	CE	21,708	8.4
RELIANCE	2,700	CE	17,952	4.7
BHARTIARTL	740	CE	14,427	5.3
ITC	260	CE	14,231	2.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	23,826	14.5
RELIANCE	2,500	PE	16,742	2.4
RELIANCE	2,580	PE	16,555	9.6
TATA STEEL	1,300	PE	9,775	4.1
RELIANCE	2,560	PE	9,705	6.3
HDFC BANK	1,400	PE	9,590	5.3
PVR	1,900	PE	9,217	47.0
RELIANCE	2,540	PE	8,838	4.3
PVR	1,800	PE	8,722	11.5
BHARTIARTL	720	PE	7,457	2.0

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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