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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	17,654	1,05,83,750	97,43,800	95.75	1.50	17350
PREVIOUS	17,588	1,06,13,250	1,07,58,900	66.4	1.53	
% CHANGE	0.37%	-0.28%	-9.43%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained range bound through the day.
- Nifty added 36 points to close at 17558.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17500PE and reduction in 17700CE.
- PCR OI stands at 1.50 compared to 1.53 in the previous trading session.
- Nifty to trade with a support of 17350.

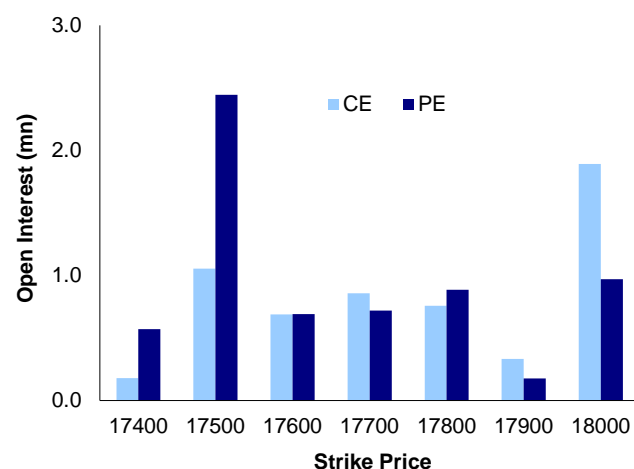
NIFTY LEVELS

17350 17650 17780 17945 18080 18197

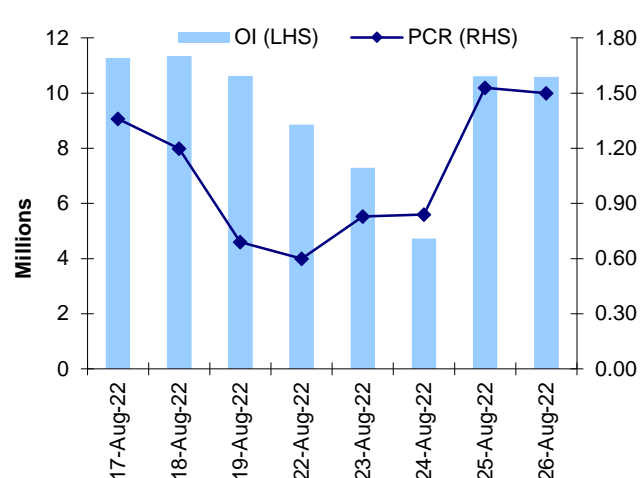
Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide open interest is 885,374Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUB	34.9%	79,90,000	-0.8%
RBLBANK	34.8%	5,30,35,000	-2.8%
EICHERMOT	14.3%	34,88,100	-3.6%
FSL	13.2%	1,58,39,200	0.5%
KOTAKBANK	10.9%	1,51,18,000	1.8%
GNFC	10.0%	50,83,000	3.1%
DELTACORP	10.0%	1,89,72,700	1.7%
HINDCOPPER	9.5%	1,63,27,100	2.7%
BANDHANBNK	9.5%	2,74,66,200	-3.6%
GUJGASLTD	8.0%	54,53,750	-2.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	-23.1%	17,19,300	-2.6%
JKCEMENT	-6.5%	2,54,750	0.9%
DIVISLAB	-5.4%	33,27,900	1.5%
M&MFIN	-4.9%	2,36,16,000	4.0%
INDUSTOWER	-4.7%	1,63,94,000	1.1%
IDFCFIRSTB	-4.5%	15,22,35,000	-1.0%
JINDALSTEL	-4.4%	2,92,16,250	4.1%
ABFRL	-3.4%	1,11,51,400	2.2%
ADANIENT	-3.3%	1,71,67,500	2.4%
POLYCAB	-2.4%	7,89,900	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	49,57,449	1,29,999	2,618
ADANIENT	28,97,602	90,863	3,140
TATASTEEL	7,12,57,092	77,059	107
SBIN	1,28,55,886	67,515	524
KOTAKBANK	33,43,088	63,619	1,902
TITAN	23,98,253	60,750	2,533
HDFC	24,61,738	59,404	2,397
HDFCBANK	38,53,088	56,696	1,465
M&M	43,25,600	55,525	1,275

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	700	CE	10.8	657	13,48,100
ITC	320	CE	4.6	315	96,00,000
HEROMOTOCO	3,000	CE	43.1	2,841	4,46,100
M&M	1,300	CE	38.8	1,283	14,81,200
COALINDIA	230	CE	8.7	231	34,90,200
NTPC	170	CE	3.0	164	96,67,200
COALINDIA	250	CE	2.5	231	32,67,600
ONGC	140	CE	5.0	138	48,62,550
EICHERMOT	3,500	CE	71.8	3,355	3,24,450
HEROMOTOCO	2,900	CE	72.9	2,841	2,94,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	12.4	1,078	17,43,300
ITC	315	PE	6.8	315	43,52,000
ITC	300	PE	1.9	315	42,14,400
SBIN	500	PE	6.5	528	29,47,500
ITC	310	PE	4.6	315	38,78,400
TATAPOWER	230	PE	6.8	237	43,47,000
TATAMOTORS	450	PE	11.7	468	25,93,500
WIPRO	400	PE	7.1	420	17,20,000
M&M	1,200	PE	16.7	1,283	4,70,400
EICHERMOT	3,000	PE	24.6	3,355	1,40,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	860	CE	1,87,200	15500%	1.7
BALRAMCHIN	430	CE	1,18,400	7300%	2.1
CANFINHOME	700	CE	1,26,750	6400%	8.2
CHAMBLFERT	370	CE	2,91,000	6367%	12.0
HINDPETRO	245	CE	2,29,500	4150%	8.4
POWERGRID	255	CE	1,10,700	4000%	1.0
NATIONALUM	92	CE	1,70,000	3900%	1.0
VEDL	315	CE	1,19,350	3750%	2.3
SAIL	97	CE	1,68,000	2700%	0.6
HINDCOPPER	132	CE	1,20,400	2700%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	109	PE	10,32,000	6350%	2.9
BALRAMCHIN	280	PE	1,45,600	4450%	1.0
INTELLECT	500	PE	1,30,500	4250%	6.0
NATIONALUM	82	PE	1,53,000	3500%	5.2
HINDALCO	395	PE	2,62,300	3386%	4.6
BIOCON	260	PE	1,42,600	3000%	0.9
COALINDIA	235	PE	1,26,000	2900%	10.5
BANKBARODA	112	PE	1,63,800	2700%	1.1
NTPC	130	PE	1,25,400	2100%	0.2
ASHOKLEY	95	PE	1,05,000	2000%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
PEL	2,100	CE	19,718	12.0
M&M	1,300	CE	15,210	38.8
RELIANCE	2,700	CE	15,167	60.8
KOTAKBANK	1,900	CE	10,372	68.8
PEL	2,000	CE	9,633	38.6
PEL	2,200	CE	9,600	3.6
TATASTEEL	110	CE	9,483	4.5
RELIANCE	2,800	CE	9,204	30.3
TCS	3,300	CE	8,501	63.6
HDFCBANK	1,500	CE	8,350	23.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
PEL	2,000	PE	8,940	50.8
PEL	1,900	PE	8,422	16.0
RELIANCE	2,600	PE	7,036	69.3
KOTAKBANK	1,900	PE	6,626	53.3
RELIANCE	2,620	PE	5,827	79.0
RELIANCE	2,500	PE	5,310	33.5
RELIANCE	2,400	PE	5,068	14.7
RBLBANK	120	PE	4,884	5.8
SBIN	520	PE	4,546	13.1
TCS	3,200	PE	4,299	68.7

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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