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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	17,370	1,10,74,950	1,12,65,900	58.25	1.45	17000
PREVIOUS	17,654	1,05,83,750	97,43,800	95.75	1.50	
% CHANGE	-1.61%	4.64%	15.62%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and did not recover through the day.
- Nifty lost 246 points to close at 17312.
- OI concentration seen in 18000CE and 16000PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 1.45 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 17000.

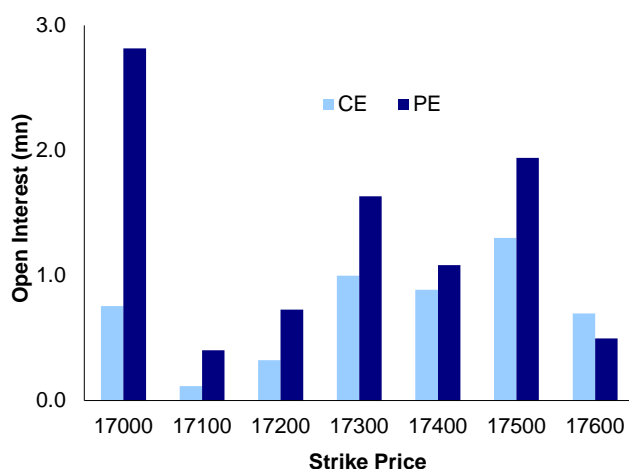
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

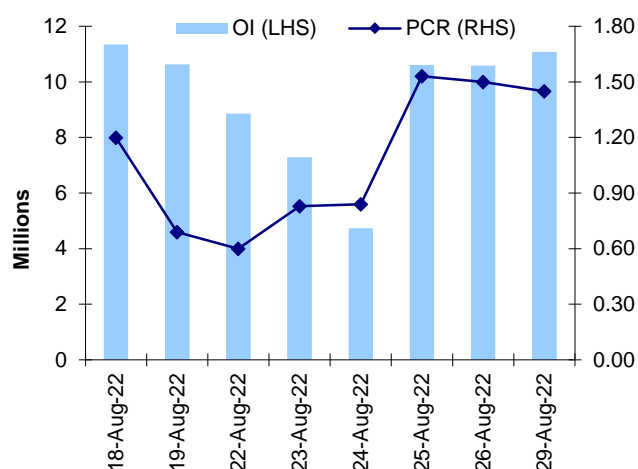
Stocks

- **Sector:-** Most sectors traded negative.
- Market wide open interest is 1,072,298Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAUKRI	23.2%	16,72,750	-6.3%
HINDCOPPER	15.4%	1,88,38,300	0.8%
CUB	13.9%	91,15,000	-4.7%
COLPAL	12.9%	28,39,550	3.7%
INDIACEM	12.5%	1,33,80,600	3.6%
KOTAKBANK	11.7%	1,68,84,000	-2.7%
RECLTD	9.6%	2,84,80,000	-1.2%
CUMMINSIND	9.3%	36,41,400	-1.9%
ESCORTS	8.2%	17,67,150	5.8%
ASTRAL	8.1%	6,47,075	-2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PEL	-52.0%	8,25,550	-2.7%
CANFINHOME	-4.8%	22,20,075	-0.4%
LUPIN	-4.4%	87,36,300	1.4%
BANKBARODA	-4.3%	8,55,73,800	-1.6%
EICHERMOT	-3.7%	33,58,250	-1.9%
INDUSINDBK	-2.8%	2,03,37,300	-1.0%
HINDALCO	-2.5%	2,32,63,000	-2.2%
M&MFIN	-2.3%	2,30,84,000	-3.3%
ICICIBANK	-1.9%	8,60,47,500	-1.7%
GUJGASLTD	-1.9%	53,58,750	1.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	91,55,684	2,39,361	2,598
TCS	25,39,173	79,284	3,133
KOTAKBANK	36,39,673	67,630	1,850
ICICIBANK	77,55,134	66,388	856
TECHM	61,18,233	63,135	1,036
TATASTEEL	5,98,95,805	62,728	105
HDFCBANK	43,26,589	62,246	1,439
ADANIANT	19,24,984	60,137	3,143
TATAMOTORS	1,16,47,725	52,840	453

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	700	CE	12.4	665	13,01,350
ITC	320	CE	4.7	315	1,04,48,000
M&M	1,300	CE	37.1	1,281	16,33,100
HEROMOTOCO	3,000	CE	39.1	2,838	4,68,900
RELIANCE	2,700	CE	47.9	2,607	40,29,500
NTPC	170	CE	2.2	162	1,15,14,000
ITC	315	CE	6.6	315	79,36,000
COALINDIA	230	CE	8.8	231	37,12,800
ONGC	140	CE	4.3	137	53,78,450
EICHERMOT	3,500	CE	56.2	3,311	3,40,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	14.3	1,063	15,80,400
ITC	315	PE	6.5	315	45,69,600
ITC	300	PE	1.8	315	45,31,200
SBIN	500	PE	9.0	516	28,89,000
ITC	310	PE	4.4	315	39,87,200
BANKBARODA	120	PE	2.8	127	43,29,000
WIPRO	400	PE	11.5	406	19,29,000
TATAMOTORS	450	PE	15.8	456	27,08,925
RELIANCE	2,600	PE	81.3	2,607	15,18,250
TATAMOTORS	400	PE	2.9	456	22,32,975

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,480	CE	2,44,800	10100%	39.9
WIPRO	405	CE	3,05,000	10067%	15.1
DABUR	670	CE	1,01,250	8000%	0.8
ESCORTS	1,960	CE	1,00,650	6000%	61.2
INFY	1,460	CE	4,69,500	5919%	50.0
HCLTECH	920	CE	3,47,200	4409%	28.8
IOC	74	CE	3,90,000	3900%	1.1
HCLTECH	930	CE	1,19,000	2025%	24.4
PEL	1,940	CE	2,20,000	1851%	0.4
ESCORTS	2,100	CE	2,43,650	1604%	22.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,340	PE	1,01,100	11133%	11.1
IDFC	70	PE	3,50,000	3400%	4.1
COLPAL	1,600	PE	1,00,100	1262%	29.1
BIOCON	295	PE	1,17,300	750%	5.9
DLF	310	PE	1,51,800	608%	1.0
INDIACEM	215	PE	1,01,500	600%	9.7
MANAPPURAM	80	PE	6,24,000	550%	0.3
L&TFH	68	PE	3,03,416	467%	0.7
WIPRO	340	PE	1,55,000	454%	0.6
IDFC	67	PE	1,60,000	433%	2.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	69,313	47.9
RELIANCE	2,800	CE	39,853	23.0
RELIANCE	2,600	CE	36,881	89.6
RELIANCE	2,640	CE	23,559	71.1
RELIANCE	2,620	CE	21,442	79.9
RELIANCE	2,660	CE	17,196	62.5
RELIANCE	2,900	CE	16,357	11.8
PEL	2,000	CE	15,179	0.1
RELIANCE	3,000	CE	14,942	6.6
ESCORTS	2,000	CE	12,479	46.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	28,935	81.3
RELIANCE	2,500	PE	17,737	41.5
RELIANCE	2,400	PE	13,018	19.8
PEL	1,900	PE	11,740	2.0
RELIANCE	2,620	PE	9,834	91.3
PEL	1,920	PE	8,398	4.2
RELIANCE	2,580	PE	7,763	72.1
RELIANCE	2,560	PE	6,444	63.2
RELIANCE	2,640	PE	5,920	102.4
PEL	1,940	PE	5,672	9.1

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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F&O TRACKER

NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NO OF SHARES OUTSTANDING	NO OF SHARES TRADED	VOLUME
CURRENT	17,654	1,05,83,750	97,43,800
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% CHANGE	0.37%	-0.28%	-9.43%

OUTLOOK

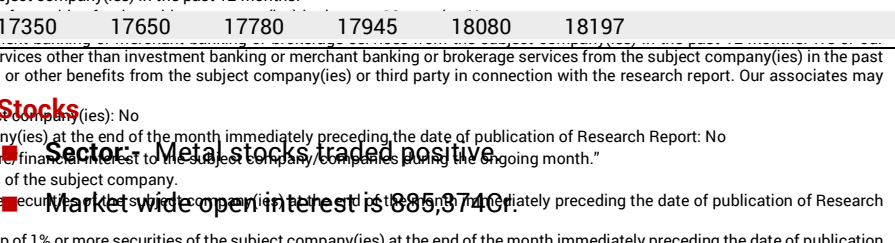
Nifty
 ■ Nifty opened positive and remained range bound through the day.
 ■ Nifty added 36 points to close at 17558.

Stocks
 ■ Activity witnessed in 17500PE and reduction in 17700CE.
 ■ PCR of stands at 1.50 compared to 1.53 in the previous trading session.
 ■ Nifty to trade with a support of 17350

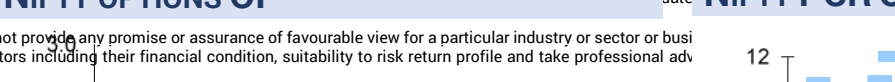
Options
 ■ Ob concentration seen in 18000CE and 16500PE.

Marketwide open interest is 1885,974Cr

NIFTY OPTIONS OI



NIFTY PCR OI



Strike Price

17350 17650 17780 17945 18080 18197

17500 17600 17700 17800 17900 18000