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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	17,362	93,83,500	1,07,69,900	22.95	1.50	17022
PREVIOUS	17,126	1,05,67,550	1,30,11,150	24.65	1.55	
% CHANGE	1.38%	-11.20%	-17.23%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 237 points to close at 17339.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17400CE and 17000PE.
- PCR OI stands at 1.50 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 17022.

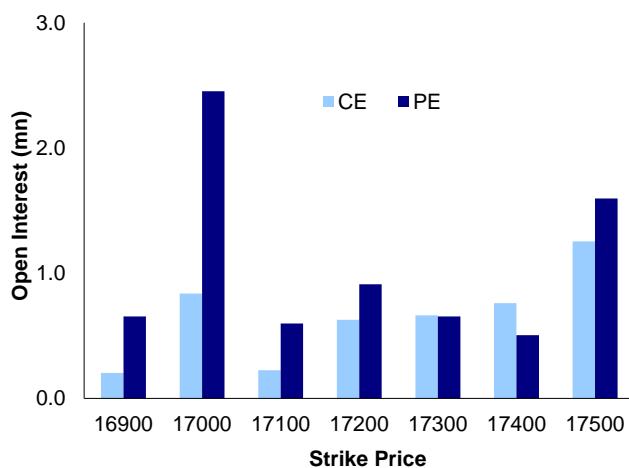
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

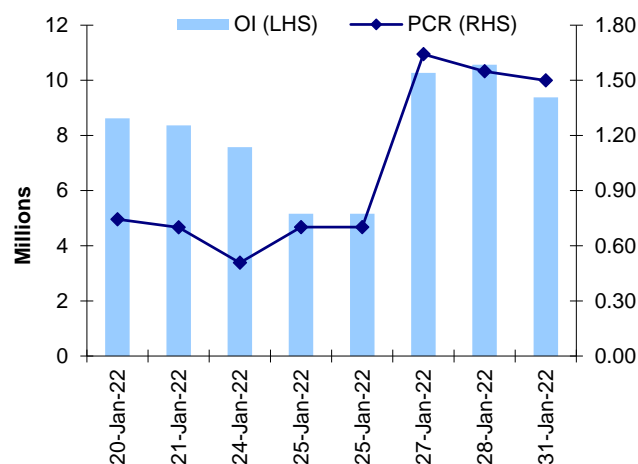
Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 791,246Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INTELLECT	67.9%	1,65,000	1.6%
ABB	49.6%	98,000	1.3%
METROPOLIS	13.9%	5,12,000	-0.3%
IOC	13.2%	4,02,48,000	0.9%
LTI	12.9%	10,17,150	6.1%
EXIDEIND	9.4%	2,38,96,800	-1.0%
BEL	9.4%	3,02,82,200	1.3%
DIXON	9.1%	7,30,625	0.3%
INDUSINDBK	7.4%	3,30,20,100	-3.5%
PFC	7.2%	4,11,49,400	2.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-18.6%	11,85,600	4.2%
HONAUT	-17.3%	7,395	2.2%
CROMPTON	-11.9%	15,54,300	2.3%
ALKEM	-10.1%	2,48,600	3.6%
ONGC	-7.8%	3,88,46,500	2.3%
CADILAHC	-5.8%	1,93,86,400	2.7%
OBEROIRLTY	-4.6%	26,58,600	2.5%
NESTLEIND	-4.5%	2,88,450	0.7%
BHARTIARTL	-4.5%	5,59,06,550	1.9%
JKCEMENT	-4.0%	2,96,975	1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	2,86,74,232	1,53,589	538
TATAMOTORS	2,73,06,578	1,39,208	518
RELIANCE	56,04,308	1,33,846	2,387
ICICIBANK	1,48,24,509	1,17,295	789
TCS	27,39,393	1,02,481	3,736
AXISBANK	1,23,19,200	95,142	773
HDFCBANK	64,21,273	94,982	1,486
KOTAKBANK	45,16,625	84,238	1,857
HDFC	33,06,726	83,694	2,521

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	2.5	170.8	209,05,500
NTPC	145	CE	1.2	138.4	155,04,000
NTPC	140	CE	2.4	138.4	132,01,200
NTPC	135	CE	5.0	138.4	127,68,000
ONGC	170	CE	6.0	170.8	89,39,700
NTPC	150	CE	0.8	138.4	114,05,700
ONGC	175	CE	3.9	170.8	70,91,700
M&M	900	CE	20.8	886.2	19,01,200
HINDALCO	500	CE	13.3	491.0	41,73,150
IOC	125	CE	3.0	122.2	60,71,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	PE	1.7	138	39,04,500
MARUTI	8,000	PE	101.3	8,600	1,89,200
WIPRO	550	PE	11.4	573	20,53,600
TATAMOTORS	500	PE	16.3	517	37,44,900
HCLTECH	1,100	PE	36.1	1,104	13,53,800
TCS	3,700	PE	66.5	3,753	5,49,450
HINDUNILVR	2,300	PE	62.5	2,284	4,05,900
NTPC	130	PE	0.9	138	23,31,300
TATAMOTORS	450	PE	4.0	517	29,29,800
ITC	200	PE	1.6	216	82,75,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
EXIDEIND	177	CE	1,98,000	5400%	4.7
BPCL	460	CE	1,87,200	3367%	1.9
ITC	219	CE	3,96,800	3000%	5.4
IDFC	74	CE	1,70,000	1600%	0.9
BANKBARODA	119	CE	1,28,700	1000%	2.7
NTPC	144	CE	23,19,900	971%	1.3
BIOCON	450	CE	2,02,400	780%	1.1
M&M	1,050	CE	1,10,600	778%	3.0
CANBK	285	CE	7,29,000	744%	3.3
BPCL	440	CE	18,03,600	728%	2.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	260	PE	1,62,000	2900%	16.3
BANKBARODA	107	PE	3,97,800	580%	5.8
NMDC	138	PE	2,27,800	580%	4.9
CANBK	250	PE	7,23,600	458%	10.6
IOC	124	PE	2,01,500	417%	4.9
EXIDEIND	155	PE	1,22,400	386%	1.5
SBIN	535	PE	8,94,000	385%	21.5
INDUSINDBK	780	PE	1,65,600	384%	10.9
SBIN	560	PE	1,92,000	341%	35.8
HDFCBANK	1,430	PE	1,07,800	326%	17.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	34,521	66.2
RELIANCE	2,500	CE	23,424	30.5
INFY	1,740	CE	13,401	46.0
SUNPHARMA	850	CE	13,245	15.1
INFY	1,800	CE	12,762	23.4
WIPRO	600	CE	10,618	11.1
SBIN	540	CE	10,346	23.0
TCS	3,800	CE	10,131	73.1
TATASTEEL	1,200	CE	9,858	18.1
TATASTEEL	1,100	CE	9,828	52.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	9,356	32.1
RELIANCE	2,200	PE	8,520	12.3
RELIANCE	2,400	PE	6,094	72.2
INFY	1,700	PE	5,466	27.5
SUNPHARMA	800	PE	4,801	11.8
INFY	1,600	PE	4,778	8.4
RELIANCE	2,100	PE	4,763	6.2
SBIN	500	PE	3,996	9.0
TCS	3,700	PE	3,714	66.5
RELIANCE	2,360	PE	3,541	52.9

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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