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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	18,008	1,07,18,500	91,97,450	79.45	1.12	17645
PREVIOUS	17,715	1,07,43,700	1,33,81,350	44.3	1.14	
% CHANGE	1.65%	-0.23%	-31.27%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 258 points to close at 17929.
- OI concentration seen in 19000CE and 17000PE.
- Activity witnessed in 18000 strike.
- PCR OI stands at 1.12 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 17645.

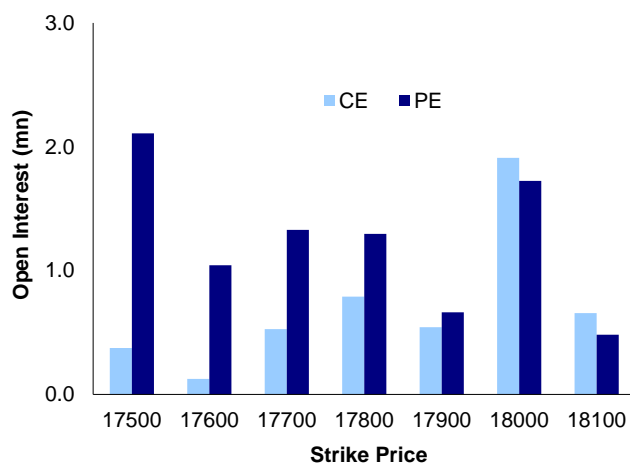
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

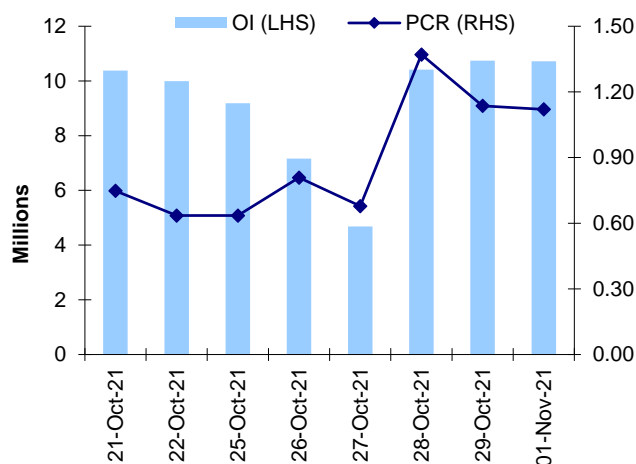
Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 897,061Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	184.4%	10,42,600	3.3%
GSPL	162.2%	3,65,500	6.1%
LAURUSLABS	110.8%	18,68,400	-3.9%
BSOFT	83.8%	7,95,600	1.5%
ATUL	61.0%	17,625	-1.0%
SBICARD	38.2%	7,81,500	1.2%
ESCORTS	23.5%	1,04,48,900	-1.5%
M&M	21.7%	94,39,500	-1.6%
CHAMBLFERT	20.8%	4,35,000	-1.8%
IRCTC	16.7%	1,36,77,500	1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-13.2%	2,75,59,800	-1.3%
HCLTECH	-9.3%	2,12,55,500	4.0%
DRREDDY	-8.1%	27,09,500	3.1%
ICICIGI	-7.9%	26,29,475	2.4%
GODREJPROP	-7.4%	19,61,050	5.0%
APOLLOTYRE	-7.2%	1,46,02,500	3.6%
EICHERMOT	-6.1%	41,00,950	3.0%
IOC	-5.8%	3,18,76,000	2.9%
RBLBANK	-5.2%	2,94,52,400	2.5%
LUPIN	-4.6%	87,09,100	2.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SAIL	20,09,12,849	2,54,892	125
RELIANCE	71,44,532	1,80,299	2,538
TATAMOTORS	3,43,15,690	1,65,395	486
HDFC	49,51,039	1,42,613	2,888
TATASTEEL	96,87,533	1,31,556	1,365
TATAPOWER	5,96,87,720	1,30,930	223
BHARTIARTL	1,71,21,001	1,21,828	713
SBIN	2,06,79,604	1,05,354	516
ICICIBANK	1,14,06,421	91,395	804

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	3.1	153	1,03,10,300
TECHM	1,600	CE	25.2	1,516	19,87,200
MARUTI	8,000	CE	103.9	7,660	3,74,900
GAIL	160	CE	3.3	151	73,62,700
AXISBANK	800	CE	11.9	757	72,87,600
NTPC	150	CE	1.2	135	62,81,400
IOC	130	CE	3.0	127	43,94,000
IOC	140	CE	1.4	127	41,47,000
INDUSINDBK	1,300	CE	25.4	1,233	18,85,500
HINDALCO	500	CE	13.7	480	31,88,450

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,200	PE	33.1	1,233	12,96,900
TATAPOWER	200	PE	4.0	225	63,51,750
HINDUNILVR	2,400	PE	47.5	2,421	6,18,300
AXISBANK	700	PE	7.6	757	25,88,400
INDUSINDBK	1,100	PE	11.4	1,233	7,77,600
MARUTI	7,000	PE	40.6	7,660	1,26,500
ASIANPAINT	3,000	PE	34.2	3,133	2,14,050
TCS	3,500	PE	85.6	3,498	7,93,350
TECHM	1,400	PE	16.5	1,516	5,61,000
AXISBANK	750	PE	20.8	757	20,91,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SAIL	170	CE	6,79,250	4667%	0.7
IOC	133	CE	3,05,500	4600%	2.3
ITC	224	CE	1,50,400	4600%	9.0
SAIL	175	CE	3,80,000	3900%	0.6
SUNTV	620	CE	2,28,000	2940%	20.5
NATIONALUM	103	CE	2,46,500	2800%	5.5
EXIDEIND	205	CE	1,94,400	2600%	1.7
BANDHANBNK	280	CE	2,82,600	1644%	18.2
SAIL	145	CE	8,07,500	1445%	1.9
IOC	131	CE	3,25,000	1150%	2.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	125	PE	1,44,000	2300%	0.3
IRCTC	830	PE	2,17,750	1389%	57.3
NTPC	129	PE	1,59,600	1300%	1.6
AMBUJACEM	410	PE	1,24,500	1283%	11.5
FSL	180	PE	1,06,600	1267%	4.0
ITC	140	PE	3,23,200	1163%	0.1
SAIL	127	PE	3,42,000	1100%	10.1
FSL	200	PE	1,37,800	783%	8.4
MANAPPURAM	160	PE	3,18,000	657%	1.0
SAIL	117	PE	1,71,000	620%	4.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	22,610	52.4
TATASTEEL	1,400	CE	19,767	46.5
RELIANCE	2,700	CE	18,469	27.8
HDFC	3,000	CE	18,354	44.6
TATASTEEL	1,360	CE	18,212	63.1
TCS	3,500	CE	17,465	84.8
SAIL	130	CE	15,123	4.1
ESCORTS	1,600	CE	13,344	53.8
INDUSINDBK	1,200	CE	10,683	67.6
HDFC	2,900	CE	10,295	80.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	9,655	19.1
RELIANCE	2,500	PE	8,448	44.9
TATASTEEL	1,300	PE	6,188	28.3
TCS	3,400	PE	5,294	41.2
RELIANCE	2,300	PE	4,615	8.6
TATASTEEL	1,360	PE	4,557	53.5
TATASTEEL	1,280	PE	4,400	22.6
TATASTEEL	1,340	PE	4,318	43.7
INFY	1,600	PE	4,284	9.4
SAIL	100	PE	4,235	0.7

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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