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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	17,410	1,02,74,450	69,57,650	55.95	1.56	16600
PREVIOUS	17,268	96,04,200	63,60,750	64.95	1.65	
% CHANGE	0.82%	6.98%	9.38%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 150 points to close at 17354.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400CE and in 17600PE.
- PCR OI stands at 1.56 compared to 1.65 in the previous trading session.
- Nifty to trade with a support of 16600.

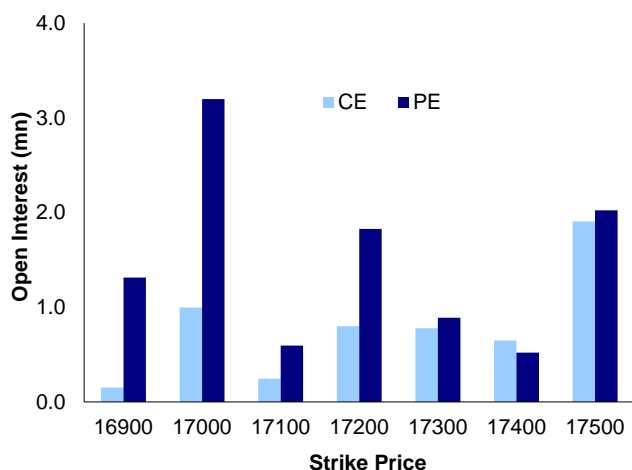
NIFTY LEVELS

16600 16761 16895 17028 17211 17383

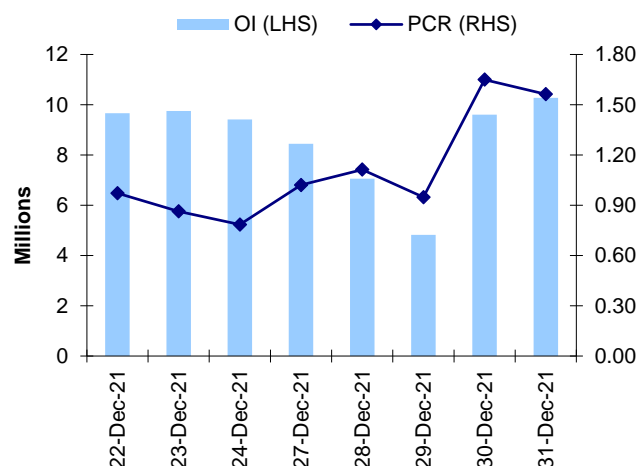
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 665,471Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	50.7%	75,69,80,000	9.6%
IBULHSGFIN	43.5%	2,85,78,900	2.4%
DIXON	10.8%	3,96,500	-0.8%
BOSCHLTD	10.2%	1,66,450	2.7%
CUB	9.2%	1,02,34,000	-1.0%
HAL	8.5%	27,45,500	0.0%
PAGEIND	7.6%	78,090	2.5%
ACC	6.9%	26,08,500	2.4%
NAM-INDIA	6.4%	37,53,600	1.6%
APLLTD	6.4%	16,09,300	0.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
KOTAKBANK	-4.9%	1,55,41,600	2.3%
GSPL	-4.3%	8,60,200	0.9%
BAJAJFINSV	-4.3%	5,59,150	1.5%
BIOCON	-3.9%	1,73,48,900	0.9%
MARUTI	-3.7%	21,69,300	2.0%
M&M	-3.6%	1,03,16,600	0.9%
AMARAJABAT	-3.5%	88,68,000	3.0%
LUPIN	-3.2%	67,44,750	1.4%
BANDHANBNK	-3.1%	2,25,34,200	1.6%
GLENMARK	-2.8%	89,64,250	0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	43,73,768	1,03,681	2,368
IDEA	63,56,86,929	94,685	15
HINDALCO	1,82,57,598	85,961	476
IDFC	12,36,16,913	76,638	63
TATAMOTORS	1,55,41,446	74,480	482
HDFC	22,89,067	59,360	2,586
TITAN	22,25,749	55,926	2,522
ICICIBANK	69,73,055	51,716	740
HDFCBANK	31,62,868	46,760	1,479

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	5,000	CE	107.2	4,936	2,61,625
NTPC	125	CE	3.0	124	52,55,400
HINDALCO	480	CE	15.4	477	27,10,075
BPCL	400	CE	5.4	386	23,50,800
COALINDIA	150	CE	3.0	147	39,64,800
NTPC	130	CE	1.7	124	44,51,700
RELIANCE	2,400	CE	58.3	2,382	26,44,250
ASIANPAINT	3,400	CE	88.4	3,401	2,72,250
BANKBARODA	90	CE	1.0	82	105,53,400
HEROMOTOCO	2,500	CE	43.8	2,474	2,97,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
DRREDDY	4,700	PE	58.2	4,936	1,81,000
RELIANCE	2,200	PE	11.8	2,382	17,77,250
COALINDIA	140	PE	1.8	147	21,25,200
TCS	3,400	PE	11.0	3,744	5,52,450
RELIANCE	2,400	PE	75.3	2,382	13,81,500
TATAMOTORS	480	PE	16.7	485	31,12,200
TCS	3,500	PE	22.7	3,744	4,49,250
DRREDDY	4,400	PE	19.8	4,936	77,375
TATAMOTORS	450	PE	6.4	485	27,70,200
HDFCBANK	1,460	PE	23.3	1,483	11,08,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VOLTAS	1,240	CE	5,45,500	12022%	33.8
RBLBANK	125	CE	5,10,400	8700%	12.6
IBULHSGFIN	220	CE	15,46,900	6138%	12.0
HINDALCO	540	CE	1,31,150	3967%	2.6
L&TFH	88	CE	1,78,480	1900%	0.6
RBLBANK	135	CE	10,20,800	1856%	7.9
RBLBANK	137	CE	1,01,500	1067%	7.0
RBLBANK	130	CE	29,52,200	1044%	10.1
TITAN	2,560	CE	1,32,750	1042%	60.4
ITC	241	CE	4,06,400	807%	0.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ESCORTS	1,920	PE	2,04,050	18450%	25.1
RBLBANK	107	PE	1,82,700	6200%	4.4
SBIN	415	PE	2,20,500	4800%	2.2
IBULHSGFIN	190	PE	2,88,300	4550%	3.1
IDEA	16	PE	1,05,00,000	3650%	1.6
HINDALCO	480	PE	3,45,075	2818%	18.5
RBLBANK	105	PE	12,61,500	2075%	3.9
POWERGRID	197	PE	1,11,993	2000%	2.6
ONGC	120	PE	1,54,000	1900%	0.4
RBLBANK	127	PE	1,74,000	1900%	11.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	15,424	58.3
KOTAKBANK	1,800	CE	11,629	52.3
HINDALCO	470	CE	11,292	20.8
BHARTIARTL	700	CE	9,567	13.6
HINDALCO	480	CE	9,478	15.4
INFY	1,900	CE	9,148	53.1
RELIANCE	2,500	CE	8,930	25.0
HINDALCO	500	CE	7,005	8.5
BAJFINANCE	7,000	CE	6,935	244.8
SBIN	460	CE	6,331	15.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	4,895	32.4
RELIANCE	2,200	PE	4,822	11.8
RELIANCE	2,360	PE	4,746	55.5
INFY	1,900	PE	4,185	53.9
INFY	1,800	PE	4,116	18.6
RBLBANK	130	PE	4,106	12.8
RBLBANK	120	PE	3,776	8.1
RELIANCE	2,380	PE	3,637	65.3
TATASTEEL	1,100	PE	3,548	34.1
SBIN	450	PE	3,240	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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