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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	17,678	1,06,31,250	79,79,000	52.95	1.61	17025
PREVIOUS	17,410	1,02,74,450	69,57,650	55.95	1.56	
% CHANGE	1.54%	3.47%	14.68%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and continued to gain through the day.
- Nifty added 271 points to close at 17625.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17500PE and Reduction in 17300CE.
- PCR OI stands at 1.61 compared to 1.56 in the previous trading session.
- Nifty to trade with a support of 17025.

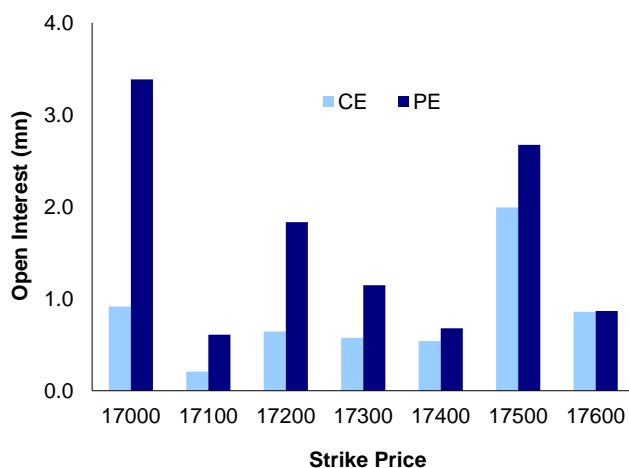
NIFTY LEVELS

17025 17211 17383 17425 17645 17828

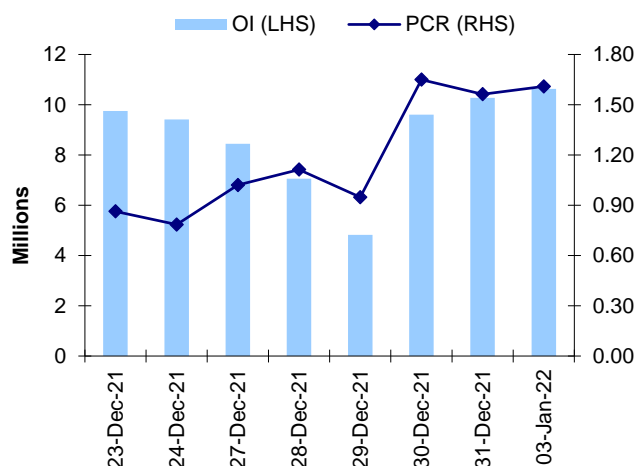
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide-open interest is 790,738Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDCOPPER	109.1%	32,63,700	2.4%
GNFC	95.3%	8,71,000	0.9%
NBCC	93.7%	77,16,000	1.5%
BALRAMCHIN	84.2%	10,04,800	1.9%
ABCAPITAL	52.2%	74,40,400	4.6%
RAIN	43.0%	16,37,500	-1.7%
IDFC	19.1%	4,42,90,000	1.3%
BATAINDIA	17.6%	15,10,850	-0.7%
IBULHSGFIN	11.2%	3,17,78,100	1.4%
HONAUT	10.3%	3,690	0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDCOPPER	109.1%	32,63,700	2.4%
GNFC	95.3%	8,71,000	0.9%
NBCC	93.7%	77,16,000	1.5%
BALRAMCHIN	84.2%	10,04,800	1.9%
ABCAPITAL	52.2%	74,40,400	4.6%
RAIN	43.0%	16,37,500	-1.7%
IDFC	19.1%	4,42,90,000	1.3%
BATAINDIA	17.6%	15,10,850	-0.7%
IBULHSGFIN	11.2%	3,17,78,100	1.4%
HONAUT	10.3%	3,690	0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	3,27,48,423	1,62,638	498
TCS	23,46,158	89,328	3,818
ICICIBANK	96,53,095	73,061	765
HDFCBANK	45,34,592	68,373	1,520
IDEA	39,23,07,918	61,439	16
SBIN	1,31,24,509	61,314	471
RELIANCE	25,02,073	59,866	2,404
AXISBANK	85,50,860	59,178	696
TATASTEEL	38,65,803	43,663	1,142

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	CE	14.6	480	61,36,100
COALINDIA	160	CE	3.1	156	56,32,200
DRREDDY	5,000	CE	78.9	4,872	2,82,000
COALINDIA	150	CE	7.8	156	44,43,600
BPCL	400	CE	5.7	388	24,39,000
TATAMOTORS	500	CE	18.3	499	73,04,550
NTPC	130	CE	1.8	126	46,17,000
AXISBANK	700	CE	17.6	698	42,40,800
HEROMOTOCO	2,500	CE	45.9	2,490	3,45,300
COALINDIA	155	CE	5.0	156	35,82,600

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	PE	2.4	156	27,84,600
COALINDIA	140	PE	0.7	156	23,35,200
RELIANCE	2,200	PE	7.1	2,412	17,03,750
TATAMOTORS	480	PE	10.4	499	37,76,250
COALINDIA	145	PE	1.2	156	19,48,800
TCS	3,400	PE	6.4	3,813	5,20,200
RELIANCE	2,400	PE	56.1	2,412	13,75,750
MARUTI	7,000	PE	40.5	7,532	92,000
WIPRO	700	PE	16.0	722	8,35,200
TATAMOTORS	450	PE	3.9	499	28,52,850

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	200	CE	3,15,000	3650%	0.2
COALINDIA	180	CE	19,82,400	3271%	0.6
NBCC	48	CE	25,44,000	2256%	2.2
ONGC	162	CE	1,69,400	2100%	1.4
MUTHOOTFIN	1,540	CE	1,73,625	1913%	52.4
FEDERALBNK	96	CE	1,10,000	1000%	1.2
HINDPETRO	305	CE	2,72,700	910%	5.5
COALINDIA	175	CE	16,50,600	908%	0.9
EICHERMOT	3,000	CE	1,43,850	902%	16.2
MUTHOOTFIN	1,520	CE	2,81,625	827%	63.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	117	PE	1,71,100	5800%	5.0
PFC	122	PE	4,89,800	3850%	3.0
FEDERALBNK	87	PE	3,00,000	2900%	3.2
IDFC	65	PE	3,20,000	1500%	3.6
BHEL	61	PE	1,47,000	1300%	2.6
CANBK	205	PE	3,61,800	1017%	7.3
ABCAPITAL	125	PE	2,77,200	950%	3.8
VEDL	345	PE	11,43,900	925%	8.2
GMRINFRA	36	PE	1,80,000	700%	0.1
BANKBARODA	84	PE	2,57,400	633%	3.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	20,209	69.7
TATAMOTORS	500	CE	14,267	18.3
TCS	3,800	CE	12,934	109.4
RELIANCE	2,500	CE	12,219	30.2
HDFCBANK	1,500	CE	12,175	48.1
TATASTEEL	1,140	CE	12,000	43.5
HINDALCO	480	CE	10,783	14.6
TATASTEEL	1,200	CE	9,182	19.6
TATASTEEL	1,160	CE	9,164	33.4
AXISBANK	700	CE	9,053	17.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,500	PE	6,164	22.1
RELIANCE	2,300	PE	5,714	20.8
RELIANCE	2,400	PE	5,603	56.1
RELIANCE	2,200	PE	5,539	7.1
INFY	1,900	PE	5,153	48.4
SBIN	460	PE	4,779	7.8
TATASTEEL	1,100	PE	4,455	19.3
TCS	3,800	PE	4,307	94.7
RELIANCE	2,380	PE	3,743	47.0
RELIANCE	2,360	PE	3,649	38.9

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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