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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	17,847	1,05,39,100	75,42,550	41.75	1.62	17025
PREVIOUS	17,678	1,06,31,250	79,79,000	52.95	1.61	
% CHANGE	0.95%	-0.87%	-5.47%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and gained through the day.
- Nifty added 179 points to close at 17805.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17700PE and Reduction in 17500CE.
- PCR OI stands at 1.62 compared to 1.61 in the previous trading session.
- Nifty to trade with a support of 17025.

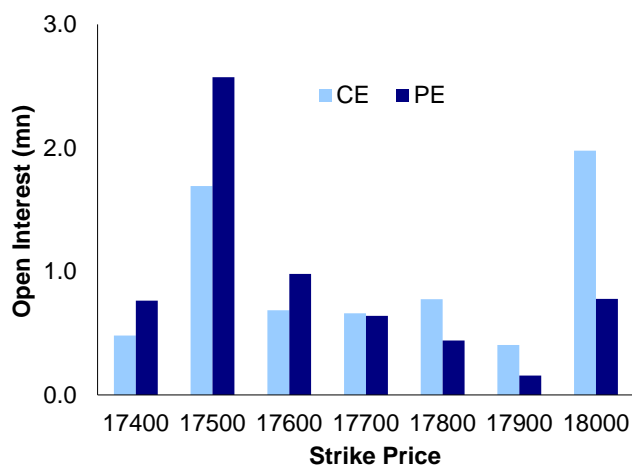
NIFTY LEVELS

17025 17211 17383 17425 17645 17828

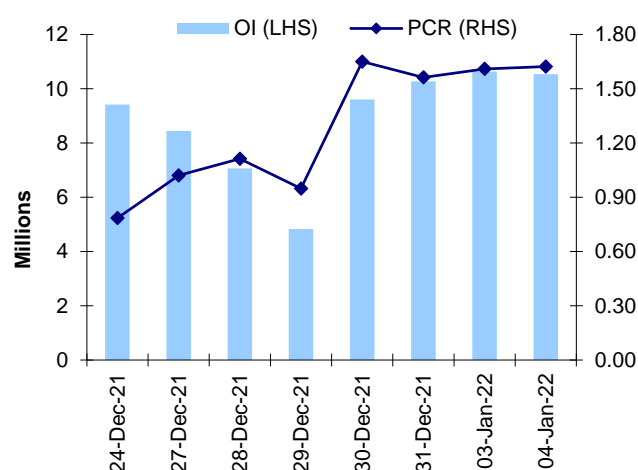
Stocks

- **Sector:-** Oil & Gas stocks traded positive.
- Market wide-open interest is 848,234Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BALRAMCHIN	285.7%	38,75,200	14.2%
HINDCOPPER	121.1%	72,15,400	4.5%
GNFC	113.1%	18,56,400	5.1%
RAIN	78.8%	29,27,500	3.1%
ASTRAL	37.4%	7,86,775	2.8%
HONAUT	32.5%	4,890	-0.7%
NBCC	24.9%	96,36,000	-1.6%
ABCAPITAL	15.4%	85,88,800	1.0%
ATUL	15.1%	56,475	2.9%
AARTIIND	12.3%	23,68,100	-2.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EICHERMOT	-10.6%	25,24,900	-0.5%
LALPATHLAB	-9.1%	4,54,000	-0.8%
CUMMINSIND	-8.1%	10,20,600	0.8%
CUB	-7.5%	92,37,800	2.4%
POWERGRID	-5.9%	2,69,74,314	2.7%
KOTAKBANK	-5.2%	1,45,48,800	1.5%
BHARATFORG	-4.5%	76,48,500	0.9%
HINDUNILVR	-4.0%	89,31,900	1.7%
BERGEPAIN	-3.9%	48,11,400	1.0%
ASHOKLEY	-3.8%	3,49,42,500	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	50,06,225	1,22,015	2,458
TATAMOTORS	2,41,00,985	1,18,115	490
SBIN	2,32,96,671	1,11,799	484
TCS	24,88,606	96,043	3,885
ICICIBANK	1,21,14,437	93,607	773
BALRAMCHIN	1,89,50,113	77,804	427
TATAPOWER	3,24,69,988	73,027	226
TATASTEEL	59,75,731	68,590	1,149
AXISBANK	97,05,906	68,532	709

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	CE	12.0	478	81,71,075
NTPC	135	CE	1.9	132	111,09,300
ONGC	150	CE	3.5	148	48,97,200
COALINDIA	160	CE	2.3	154	60,43,800
DRREDDY	5,000	CE	66.9	4,851	2,86,250
TATAMOTORS	500	CE	13.7	490	90,48,750
M&M	850	CE	14.0	836	11,73,900
M&M	840	CE	18.6	836	10,66,100
MARUTI	7,800	CE	121.9	7,634	2,07,000
NTPC	140	CE	1.1	132	46,51,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	150	PE	2.5	154	27,21,600
TATAPOWER	220	PE	5.2	227	55,95,750
RELIANCE	2,200	PE	3.8	2,463	15,61,500
TATAPOWER	200	PE	1.1	227	48,60,000
TATAMOTORS	480	PE	12.7	490	36,53,700
TECHM	1,700	PE	23.7	1,799	5,92,200
NTPC	125	PE	1.1	132	22,80,000
MARUTI	7,000	PE	28.7	7,634	98,600
NTPC	120	PE	0.5	132	22,17,300
RELIANCE	2,400	PE	31.9	2,463	13,68,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	136	CE	6,44,100	11200%	1.7
SBILIFE	1,230	CE	1,19,250	7850%	20.0
IEX	285	CE	7,31,250	6400%	4.2
EXIDEIND	237	CE	2,19,600	6000%	0.2
APLLTD	840	CE	1,20,400	5633%	31.9
GNFC	480	CE	4,09,500	5150%	21.1
COROMANDEL	770	CE	1,28,750	4020%	28.0
ASTRAL	2,350	CE	1,98,825	3186%	132.4
HINDCOPPER	132	CE	1,84,900	2050%	7.0
BALRAMCHIN	420	CE	4,28,800	1389%	25.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ONGC	147	PE	2,07,900	2600%	3.9
HINDCOPPER	130	PE	4,64,400	2600%	4.3
NTPC	129	PE	1,48,200	2500%	2.1
IEX	245	PE	2,88,750	1000%	4.0
BALRAMCHIN	370	PE	2,25,600	907%	3.4
BEL	215	PE	1,55,800	720%	6.6
ITC	221	PE	1,21,600	660%	5.0
ABCAPITAL	130	PE	2,15,600	600%	5.0
AXISBANK	710	PE	3,96,000	535%	17.7
SBIN	495	PE	1,08,000	500%	19.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	28,157	43.5
RELIANCE	2,440	CE	22,197	71.3
RELIANCE	2,400	CE	19,331	95.0
RELIANCE	2,460	CE	15,055	61.8
SBIN	480	CE	12,822	15.0
TCS	3,900	CE	12,300	95.2
BHARTIARTL	700	CE	12,143	15.8
ICICIBANK	780	CE	11,479	17.7
RELIANCE	2,420	CE	11,461	82.7
TCS	4,000	CE	11,016	57.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	10,950	31.9
RELIANCE	2,300	PE	8,108	10.3
RELIANCE	2,200	PE	6,226	3.8
SBIN	480	PE	5,756	10.5
SBIN	470	PE	5,184	6.9
HDFCBANK	1,500	PE	4,870	18.7
TCS	3,800	PE	4,766	67.3
RELIANCE	2,420	PE	4,447	39.7
SBIN	460	PE	4,430	4.5
TATASTEEL	1,100	PE	3,980	17.9

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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