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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	18,123	1,05,71,800	1,00,30,100	54.75	1.12	17645
PREVIOUS	17,917	1,03,29,900	14,65,650	0.7	1.14	
% CHANGE	1.15%	2.34%	584.34%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped lower before gaining in the second half of the trading session.
- Nifty added 151 points to close at 18068.
- OI concentration seen in 19000CE and 17500PE.
- Activity witnessed in 17900 strike.
- PCR OI stands at 1.12 compared to 1.14 in the previous trading session.
- Nifty to trade with a support of 17645.

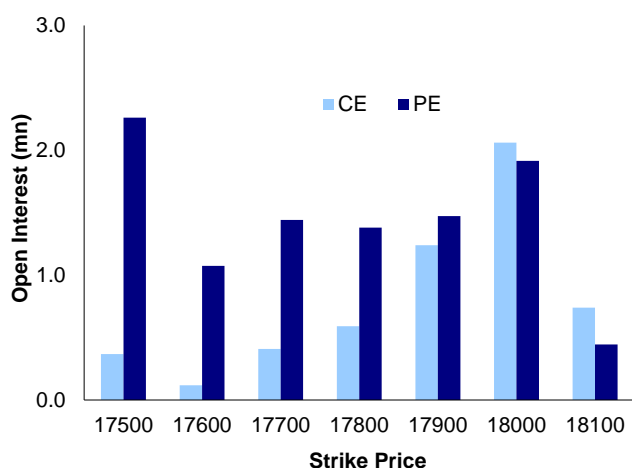
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

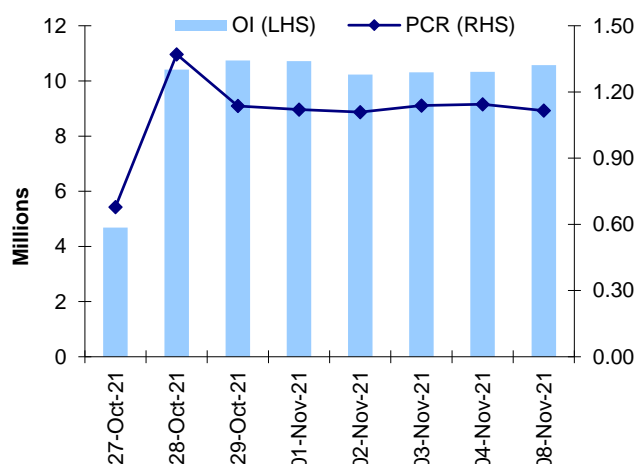
Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 892,911Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	48.4%	1,72,200	7.9%
BSOFT	37.0%	12,27,200	1.8%
INDUSINDBK	29.7%	1,83,73,500	-10.8%
ATUL	25.0%	31,875	-1.1%
GSPL	21.9%	7,46,300	2.1%
FSL	19.3%	22,69,800	0.7%
PERSISTENT	17.7%	3,15,900	1.4%
OBEROIRLTY	11.0%	21,53,900	-2.6%
ICICIBANK	10.6%	8,92,95,250	-0.2%
CHAMBLFERT	10.3%	7,84,500	1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ICICIPRULI	-7.9%	41,51,250	4.5%
MINDTREE	-7.4%	19,94,400	3.5%
INDHOTEL	-5.3%	1,73,27,700	-1.0%
BHARTIARTL	-5.3%	6,57,70,926	1.1%
INDUSTOWER	-4.8%	1,30,25,600	1.2%
DALBHARAT	-4.4%	5,27,000	2.9%
DLF	-4.3%	3,71,34,900	2.6%
APOLLOTYRE	-4.0%	1,36,15,000	3.1%
BAJAJFINSV	-4.0%	6,93,725	4.1%
LTTS	-3.4%	5,61,200	1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	93,85,607	2,33,070	2,502
SBIN	3,68,02,110	1,92,949	523
HDFC	54,81,172	1,62,100	2,980
TATAMOTORS	3,17,36,426	1,58,504	501
HDFCBANK	94,71,790	1,50,225	1,600
DIVISLAB	26,70,018	1,29,069	4,897
TATAPOWER	5,38,80,144	1,25,613	235
CANBK	4,84,28,300	1,15,300	244
ICICIBANK	1,39,67,995	1,09,003	780

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.1	154	238,00,700
NTPC	145	CE	1.5	141	139,59,300
HINDALCO	500	CE	7.1	472	62,37,150
NTPC	150	CE	1.0	141	102,48,600
MARUTI	8,000	CE	97.0	7,722	4,79,200
IOC	140	CE	2.5	136	75,14,000
NTPC	140	CE	3.5	141	95,58,900
NTPC	160	CE	0.5	141	93,87,900
INDUSINDBK	1,200	CE	14.2	1,067	29,46,600
M&M	900	CE	14.7	864	17,49,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	200	PE	1.4	236	83,29,500
IOC	130	PE	1.0	136	26,00,000
INDUSINDBK	1,000	PE	26.2	1,067	11,58,300
TCS	3,500	PE	58.5	3,521	9,42,150
HINDUNILVR	2,400	PE	26.6	2,442	5,76,300
AXISBANK	700	PE	4.7	755	26,52,000
LT	1,800	PE	6.5	1,932	5,11,750
IOC	125	PE	0.4	136	18,07,000
BANKBARODA	90	PE	0.7	106	84,94,200
MARUTI	7,500	PE	91.0	7,722	1,07,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSINDBK	1,080	CE	5,58,000	61900%	47.2
INDUSINDBK	1,060	CE	5,28,300	11640%	56.3
AUROPHARMA	670	CE	1,96,300	3256%	29.6
INDUSINDBK	1,120	CE	4,77,000	2020%	31.4
INDUSINDBK	1,000	CE	1,80,900	1727%	92.6
EXIDEIND	182	CE	1,51,200	1300%	6.8
IOC	142	CE	10,79,000	1086%	2.0
MANAPPURAM	242	CE	1,56,000	940%	2.9
DIVISLAB	5,000	CE	1,04,700	869%	101.8
INDUSINDBK	1,140	CE	9,61,200	627%	25.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	240	PE	17,01,000	7775%	7.7
AUROPHARMA	620	PE	1,56,000	3900%	10.8
MANAPPURAM	220	PE	1,80,000	2900%	10.1
BANKBARODA	103	PE	2,22,300	1800%	4.2
INDUSINDBK	800	PE	3,29,400	1730%	3.2
INDUSINDBK	900	PE	7,33,500	1672%	8.5
INDIACEM	215	PE	1,01,500	1650%	8.2
AUROPHARMA	550	PE	1,35,850	1508%	3.2
HINDPETRO	335	PE	2,32,200	1333%	6.2
CANBK	235	PE	6,58,800	1120%	5.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	18,714	66.2
INDUSINDBK	1,100	CE	15,608	38.8
HDFC	3,000	CE	15,153	56.5
MUTHOOTFIN	1,700	CE	15,119	45.6
RELIANCE	2,600	CE	14,070	29.0
INDUSINDBK	1,200	CE	12,569	14.2
SBIN	530	CE	12,359	15.0
RELIANCE	2,700	CE	11,836	14.7
SBIN	550	CE	11,587	8.6
TCS	3,500	CE	11,293	81.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,000	PE	15,910	26.2
SBIN	500	PE	7,444	6.5
SBIN	520	PE	7,264	13.6
INDUSINDBK	1,100	PE	7,260	71.7
RELIANCE	2,300	PE	7,176	5.8
RELIANCE	2,400	PE	6,388	17.7
INDUSINDBK	900	PE	6,163	8.5
RELIANCE	2,500	PE	5,726	49.8
INFY	1,700	PE	5,673	17.5
DIVISLAB	4,800	PE	5,039	88.9

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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