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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	17,514	1,10,69,400	79,27,450	44.65	1.22	16806
PREVIOUS	17,225	1,13,28,800	99,49,700	49.4	1.17	
% CHANGE	1.67%	-2.29%	-20.32%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and gained through the trading session.
- Nifty added 293 points to close at 17469.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500PE and Reduction in 17200CE.
- PCR OI stands at 1.22 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 16806.

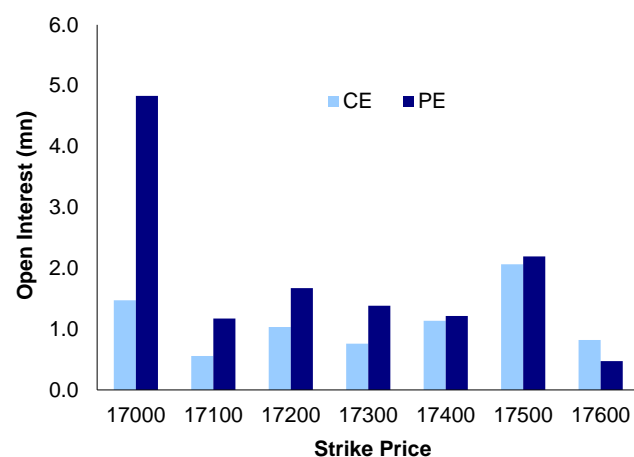
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

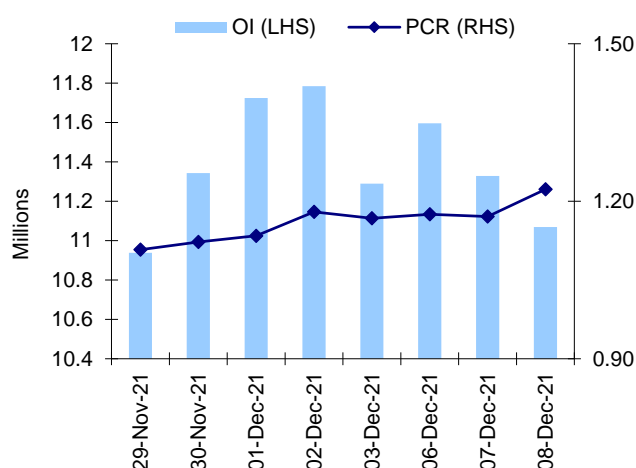
Stocks

- **Sector:** - Auto stocks traded in positive.
- Market wide-open interest is 983,457Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PERSISTENT	14.5%	2,87,400	2.6%
INDIAMART	12.6%	2,14,725	2.3%
NAM-INDIA	10.9%	37,58,400	2.0%
CONCOR	10.5%	61,62,165	-1.0%
KOTAKBANK	9.6%	1,39,76,400	-0.9%
MGL	9.0%	45,64,200	0.3%
MCX	8.9%	20,70,250	5.0%
CHAMBLFERT	8.6%	27,39,000	3.0%
CROMPTON	7.8%	25,67,400	-0.6%
MARUTI	7.1%	34,31,300	3.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IEX	-8.9%	3,36,67,500	2.8%
ICICIBANK	-8.9%	10,81,13,500	2.6%
APOLLOTYRE	-8.5%	1,15,77,500	3.1%
HINDALCO	-7.6%	3,02,99,950	3.4%
ABFRL	-7.3%	94,43,200	3.5%
ATUL	-5.6%	42,825	0.6%
INDHOTEL	-5.1%	1,26,08,970	3.5%
MPHASIS	-4.8%	17,59,800	2.8%
RBLBANK	-4.0%	2,83,24,300	2.5%
APLLTD	-3.8%	17,36,150	3.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	3,34,32,411	2,51,335	753
HDFCBANK	76,47,767	1,18,173	1,554
TATAMOTORS	2,05,81,817	1,00,838	494
SBIN	2,03,97,660	99,429	492
KOTAKBANK	51,25,595	99,058	1,920
RELIANCE	40,35,437	97,610	2,418
TATASTEEL	74,48,501	86,864	1,173
AXISBANK	1,16,70,826	81,113	697
TATAPOWER	3,03,48,053	69,423	229

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	3.2	149	135,05,800
HINDALCO	450	CE	16.8	458	62,40,375
RELIANCE	2,500	CE	32.6	2,427	59,16,500
TATAPOWER	250	CE	3.5	231	150,45,750
MARUTI	8,000	CE	51.9	7,450	4,20,300
ONGC	160	CE	1.1	149	49,81,900
HINDALCO	460	CE	11.6	458	31,82,000
BPCL	400	CE	5.4	392	28,44,000
TATAPOWER	230	CE	9.4	231	103,81,500
TATAPOWER	240	CE	5.6	231	103,34,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ASIANPAINT	3,000	PE	33.6	3,117	3,95,400
RELIANCE	2,400	PE	44.4	2,427	19,33,750
RELIANCE	2,300	PE	15.6	2,427	18,60,750
HINDALCO	440	PE	6.2	458	14,31,900
MARUTI	7,000	PE	57.4	7,450	1,60,300
DRREDDY	4,500	PE	67.5	4,593	1,30,500
INDUSINDBK	900	PE	12.0	950	11,27,700
HDFCBANK	1,500	PE	9.5	1,553	14,47,600
HINDALCO	450	PE	8.9	458	13,01,825
KOTAKBANK	1,900	PE	38.0	1,931	5,98,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BIOCON	395	CE	1,90,900	453%	9.2
TATACONSUM	770	CE	3,62,475	295%	24.3
COALINDIA	152	CE	2,18,400	271%	3.5
FEDERALBNK	106	CE	1,80,000	260%	0.3
TATACHEM	930	CE	7,04,000	259%	26.6
BIOCON	450	CE	1,95,500	215%	1.3
BIOCON	390	CE	26,08,200	204%	11.1
RECLTD	137	CE	11,28,000	203%	4.0
STAR	470	CE	1,34,325	188%	21.5
GRANULES	325	CE	2,07,700	179%	9.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	18	PE	21,70,000	3000%	3.8
IEX	280	PE	1,65,000	1000%	21.3
GAIL	112	PE	1,28,100	950%	0.3
DELTA CORP	265	PE	1,17,300	538%	8.2
L&TFH	68	PE	2,40,948	440%	0.8
BIOCON	375	PE	1,05,800	411%	8.7
ESCORTS	1,880	PE	1,97,450	322%	32.5
CANBK	212	PE	1,45,800	200%	5.7
BIOCON	380	PE	3,74,900	172%	10.8
VEDL	305	PE	1,89,100	165%	3.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	20,650	32.6
MARUTI	7,500	CE	17,600	178.6
TATASTEEL	1,200	CE	17,189	27.3
BAJFINANCE	7,300	CE	17,088	247.1
ICICIBANK	750	CE	14,022	18.8
HDFCBANK	1,540	CE	12,671	32.9
SBIN	500	CE	12,188	9.2
INFY	1,760	CE	11,788	30.3
ICICIBANK	760	CE	11,026	14.0
HDFCBANK	1,560	CE	10,817	23.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,120	PE	9,913	16.5
TATASTEEL	1,160	PE	8,484	29.9
RELIANCE	2,400	PE	8,181	44.4
TATASTEEL	1,140	PE	8,047	22.1
ICICIBANK	750	PE	6,909	13.8
RELIANCE	2,300	PE	6,868	15.6
TATASTEEL	1,100	PE	6,800	12.6
INFY	1,700	PE	6,674	11.3
HDFCBANK	1,540	PE	6,339	19.8
INFY	1,740	PE	5,451	22.5

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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