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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	17,558	1,08,15,700	77,51,150	32.75	1.38	17201
PREVIOUS	17,416	1,00,33,300	92,61,050	19.15	1.38	
% CHANGE	0.81%	7.80%	-16.30%	-	-	

OUTLOOK

Nifty

- Nifty opened on a flat note but gained significantly through the day.
- Nifty added 127 points to close at 17525.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 1.38 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 17200.

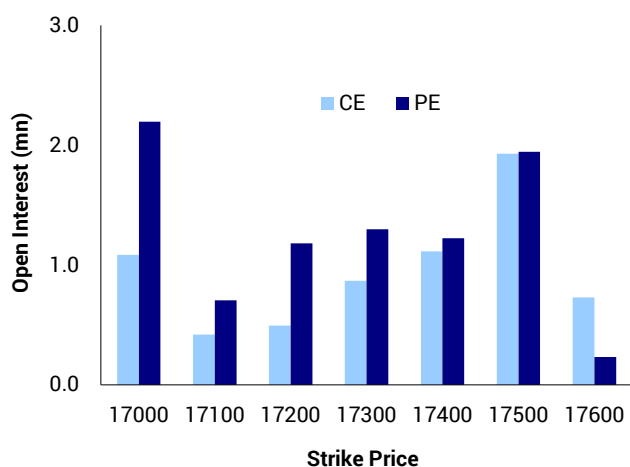
NIFTY LEVELS

16868 17070 17132 17201 17400 17550

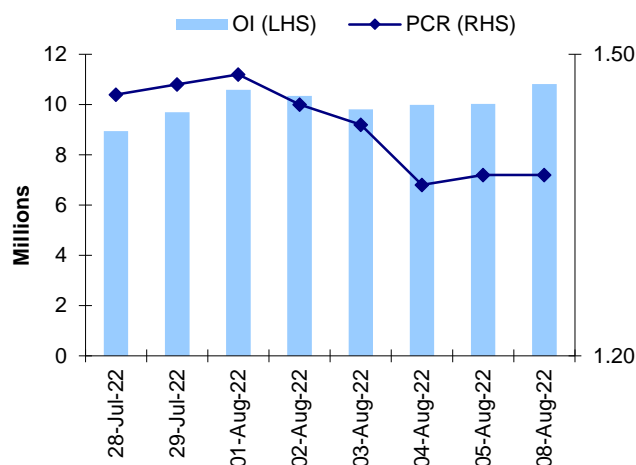
Stocks

- **Sector:** - Banking stocks traded positive.
- Market wide open interest is 1,078,922Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDCOPPER	16.0%	1,36,95,500	6.6%
INDIACEM	14.8%	1,16,08,700	2.9%
ALKEM	14.8%	4,86,600	-4.1%
COALINDIA	9.6%	3,73,04,400	3.3%
BALKRISIND	8.2%	20,07,900	-0.6%
AMARAJABAT	6.2%	67,11,000	1.2%
INDHOTEL	5.7%	2,68,91,092	0.4%
ABBOTINDIA	5.7%	40,880	-0.6%
BPCL	5.4%	1,55,93,400	-3.2%
FSL	5.4%	2,02,07,200	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HINDPETRO	-12.2%	2,05,52,400	-4.6%
INDIAMART	-8.4%	2,63,850	-1.8%
DRREDDY	-5.8%	23,68,125	1.6%
NAM-INDIA	-5.8%	23,60,000	2.0%
BALRAMCHIN	-5.5%	1,00,81,600	0.5%
MANAPPURAM	-4.8%	2,80,32,000	-0.4%
BAJAJ-AUTO	-4.8%	18,55,750	0.2%
ONGC	-4.4%	4,74,74,350	0.0%
INDIGO	-4.3%	25,07,100	-0.7%
ABFRL	-3.9%	1,22,69,400	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
SBIN	3,25,66,317	1,68,697	520
RELIANCE	46,91,228	1,20,444	2,567
HDFCBANK	76,78,868	1,11,695	1,462
RELIANCE	41,31,769	1,04,699	2,534
ICICIBANK	1,21,42,951	1,01,571	837
M&M	54,12,651	68,541	1,277
AXISBANK	81,91,870	60,703	746
ICICIBANK	71,75,470	60,145	838
HDFC	23,18,005	54,594	2,355

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	2.0	214	1,28,64,600
ACC	2,300	CE	23.3	2,236	7,68,250
POWERGRID	230	CE	1.5	220	92,98,800
NTPC	160	CE	1.5	157	1,50,99,300
AMBUJACEM	400	CE	2.2	382	1,06,52,400
ONGC	140	CE	2.4	134	96,09,600
ITC	320	CE	2.9	314	1,50,46,400
BPCL	340	CE	2.5	320	29,30,400
AMBUJACEM	380	CE	6.2	382	99,99,000
GAIL	140	CE	2.1	134	86,55,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	600	PE	3.0	669	15,42,750
ACC	2,200	PE	21.4	2,236	3,11,250
AMBUJACEM	380	PE	3.6	382	51,42,600
SBIN	500	PE	4.8	522	55,38,000
M&M	1,200	PE	7.9	1,281	11,66,900
ITC	300	PE	1.4	314	68,96,000
ITC	310	PE	3.6	314	63,29,600
DRREDDY	4,100	PE	40.1	4,234	1,88,250
ASIANPAINT	3,400	PE	49.5	3,476	4,51,800
M&M	1,100	PE	2.3	1,281	9,21,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ALKEM	3,000	CE	1,19,400	9850%	68.9
NMDC	132	CE	4,75,700	4633%	0.3
HINDCOPPER	112	CE	3,87,000	4400%	4.4
POWERGRID	242	CE	1,78,200	2100%	0.6
MOTHERSON	157	CE	1,66,500	1750%	0.3
IRCTC	750	CE	1,12,875	1743%	4.0
HINDCOPPER	130	CE	3,61,200	1580%	0.7
MGL	830	CE	2,89,600	1241%	15.8
MGL	810	CE	1,48,800	1229%	23.4
ABFRL	325	CE	1,84,600	914%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BPCL	270	PE	1,20,600	6600%	0.7
HINDCOPPER	107	PE	1,11,800	2500%	3.0
PETRONET	195	PE	1,44,000	2300%	1.1
HINDCOPPER	92	PE	1,24,700	1350%	0.3
HAL	2,100	PE	1,30,150	1270%	51.0
IOC	74	PE	1,26,750	1200%	3.7
IDFC	62	PE	5,20,000	767%	2.4
HINDCOPPER	110	PE	6,70,800	680%	4.1
NMDC	117	PE	1,30,650	550%	6.3
CANBK	170	PE	1,18,800	529%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	36,175	43.8
SBIN	520	CE	22,621	14.4
HDFCBANK	1,460	CE	21,801	29.9
HDFCBANK	1,500	CE	19,719	13.1
HDFCBANK	1,440	CE	17,199	41.8
RELIANCE	2,560	CE	16,439	63.4
SBIN	540	CE	16,279	6.2
RELIANCE	2,700	CE	14,773	15.4
RELIANCE	2,580	CE	14,650	53.0
SBIN	530	CE	14,381	9.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	500	PE	12,131	4.8
SBIN	520	PE	11,946	11.7
SBIN	510	PE	10,057	7.7
INFY	1,600	PE	9,625	22.1
RELIANCE	2,500	PE	8,681	27.2
HDFCBANK	1,440	PE	8,255	16.3
HDFCBANK	1,400	PE	7,782	8.0
ADANI PORTS	800	PE	7,634	25.3
RELIANCE	2,400	PE	6,917	8.9
RELIANCE	2,540	PE	6,698	41.3

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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