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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	18,070	1,00,81,150	66,76,050	26.4	1.08	17645
PREVIOUS	18,123	1,05,71,800	1,00,30,100	54.75	1.12	
% CHANGE	-0.29%	-4.64%	-33.44%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and traded in a small range through the day.
- Nifty lost 24 points to close at 18044.
- OI concentration seen in 19000CE and 17500PE.
- Activity witnessed in 17900 strike.
- PCR OI stands at 1.08 compared to 1.12 in the previous trading session.
- Nifty to trade with a support of 17645.

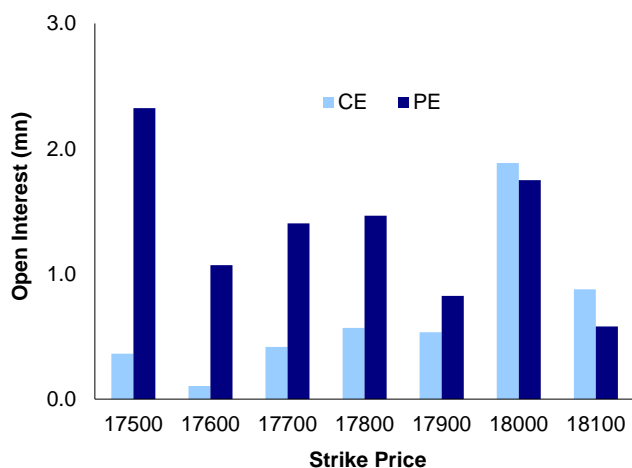
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

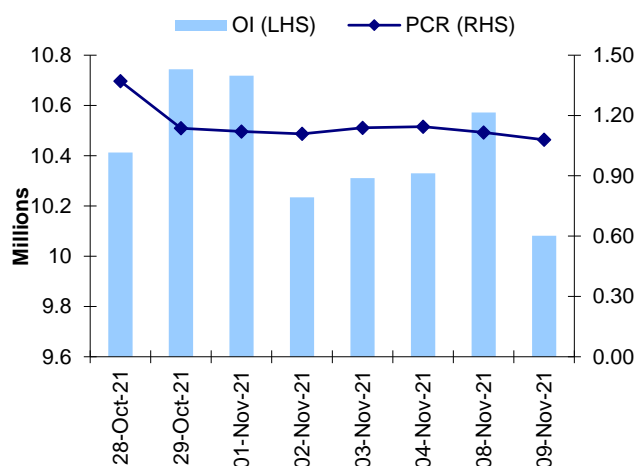
Stocks

- **Sector:-** Oil&Gas stocks traded positive.
- Market wide-open interest is 960,820Cr.

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
TATAMOTORS	5,04,58,762	2,59,030	510
TATAPOWER	10,38,94,620	2,52,836	242
RELIANCE	72,37,470	1,81,524	2,522
M&M	1,53,76,349	1,35,231	892
SBIN	2,54,51,967	1,34,466	529
HDFCBANK	63,47,738	1,00,103	1,572
AXISBANK	1,21,20,207	90,734	745
HDFC	29,47,787	86,668	2,942
ICICIBANK	1,00,84,357	79,144	787

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.2	154	252,86,800
M&M	900	CE	23.0	899	46,38,200
NTPC	145	CE	1.3	139	146,31,900
NTPC	140	CE	2.7	139	139,93,500
HINDALCO	500	CE	6.4	467	61,29,650
IOC	140	CE	2.0	135	88,14,000
NTPC	150	CE	0.9	139	112,97,400
MARUTI	8,000	CE	66.2	7,617	5,24,800
POWERGRID	190	CE	4.8	188	46,34,377
BPCL	430	CE	6.8	426	50,74,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	200	PE	0.8	243	68,17,500
TATAPOWER	220	PE	3.1	243	66,08,250
TCS	3,500	PE	58.9	3,519	9,80,700
HINDUNILVR	2,400	PE	26.0	2,436	5,93,100
INDUSINDBK	1,000	PE	19.7	1,074	11,09,700
TATAMOTORS	500	PE	14.4	512	50,04,600
AXISBANK	700	PE	5.3	749	27,86,400
ASIANPAINT	3,100	PE	43.9	3,161	2,08,350
LT	1,900	PE	18.6	1,948	5,16,925
LT	1,800	PE	4.6	1,948	4,72,075

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TVSMOTOR	820	CE	12,58,600	7392%	5.9
LICHSGFIN	445	CE	1,02,000	5000%	7.6
L&TFH	88	CE	4,99,744	2700%	2.7
BSOFT	440	CE	1,88,500	1971%	19.5
M&MFIN	207	CE	2,16,000	1700%	5.8
TVSMOTOR	800	CE	21,71,400	1121%	7.7
INDHOTEL	222	CE	1,36,500	1067%	8.7
UBL	1,780	CE	1,76,050	970%	59.8
IBULHSGFIN	245	CE	4,71,200	850%	13.3
BERGEPAIN	780	CE	3,06,900	598%	25.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	231	PE	1,02,400	1500%	7.0
PFC	122	PE	1,98,400	1500%	0.4
BANKBARODA	86	PE	1,75,500	1400%	0.3
BANKBARODA	106	PE	6,31,800	980%	5.5
TATAPOWER	245	PE	10,39,500	756%	13.8
ASHOKLEY	155	PE	2,29,500	750%	9.6
BANKBARODA	87	PE	2,92,500	733%	0.3
TVSMOTOR	720	PE	3,23,400	725%	20.1
RBLBANK	207	PE	2,17,500	650%	5.3
NTPC	122	PE	1,99,500	600%	0.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
M&M	900	CE	40,120	23.0
RELIANCE	2,500	CE	19,422	72.8
M&M	880	CE	18,670	33.1
TVSMOTOR	800	CE	18,594	7.7
RELIANCE	2,600	CE	18,579	32.2
AUROPHARMA	700	CE	12,518	15.2
RELIANCE	2,520	CE	12,251	63.0
RELIANCE	2,700	CE	12,224	14.5
TATAMOTORS	520	CE	11,907	17.8
ADANIENT	1,600	CE	11,324	79.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TVSMOTOR	700	PE	8,654	12.9
RELIANCE	2,500	PE	7,338	44.4
RELIANCE	2,400	PE	6,844	14.8
TATASTEEL	1,300	PE	4,871	35.0
SBIN	520	PE	4,508	10.8
BRITANNIA	3,500	PE	4,244	28.2
ADANIENT	1,600	PE	4,172	36.6
TATAMOTORS	500	PE	4,109	14.4
SBIN	500	PE	4,058	4.8
HDFCBANK	1,580	PE	4,036	31.4

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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