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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	18,048	1,05,76,750	66,91,700	45.2	1.59	17645
PREVIOUS	17,854	1,02,99,500	88,94,600	42.3	1.55	
% CHANGE	1.09%	2.69%	-24.77%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day testing 18000 levels.
- Nifty added 190 points to close at 18003.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000PE and in 18400CE.
- PCR OI stands at 1.59 compared to 1.55 in the previous trading session.
- Nifty to trade with a support of 17645.

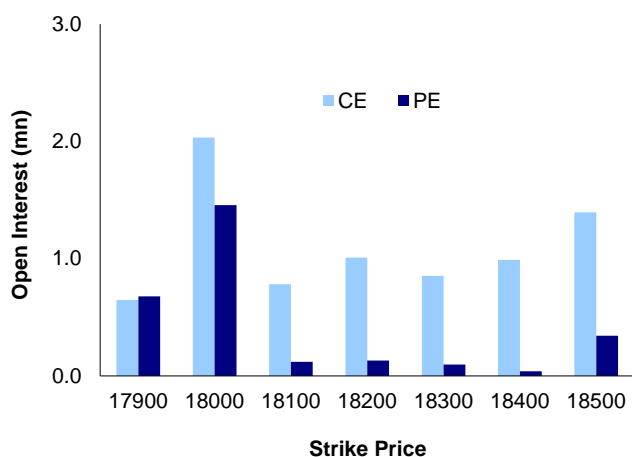
NIFTY LEVELS

17180 17303 17425 17645 17828 18050

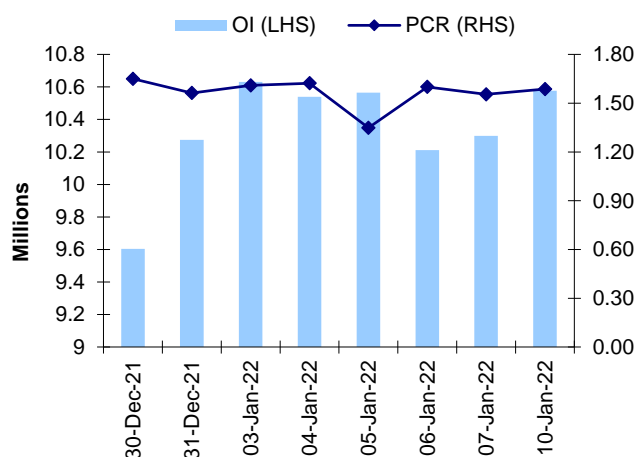
Stocks

- **Sector:-** PSU banking stocks traded positive.
- Market wide-open interest is 888,928Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	21.4%	35,04,000	2.3%
IDFC	18.8%	6,13,20,000	5.3%
COFORGE	16.8%	9,16,100	-3.1%
IBULHSGFIN	13.3%	4,25,47,500	2.7%
RAIN	13.2%	43,05,000	-1.3%
NBCC	12.7%	3,24,84,000	1.1%
LTTS	11.7%	7,65,200	-3.1%
GUJGASLTD	11.3%	24,32,500	1.0%
POWERGRID	10.0%	3,43,92,517	-0.6%
INDIACEM	9.9%	1,62,89,300	4.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	-63.7%	3,13,87,500	5.8%
INDHOTEL	-7.5%	1,31,59,984	4.5%
DELTACORP	-5.6%	2,06,83,900	1.0%
POLYCAB	-5.4%	5,43,300	1.8%
GAIL	-4.7%	3,72,71,000	2.2%
AUBANK	-4.6%	38,85,000	1.1%
AARTIIND	-4.5%	23,35,800	5.3%
PAGEIND	-4.2%	83,490	-1.0%
BANKBARODA	-4.0%	14,11,37,100	5.2%
ALKEM	-3.9%	2,68,400	1.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	39,37,092	1,53,462	3,880
HDFC	53,28,083	1,39,933	2,660
TATAMOTORS	2,51,93,771	1,26,127	504
RELIANCE	42,67,365	1,03,805	2,438
WIPRO	1,37,68,910	95,836	694
ICICIBANK	1,09,05,080	87,878	811
SBIN	1,58,32,274	79,102	504
AXISBANK	95,95,787	71,054	743
HDFCBANK	44,28,248	68,943	1,559

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.2	158	247,01,600
HINDALCO	480	CE	18.4	494	132,82,700
NTPC	135	CE	1.6	132	169,23,300
ONGC	155	CE	4.8	158	116,34,700
M&M	850	CE	15.7	846	31,40,200
COALINDIA	160	CE	4.5	161	71,35,800
POWERGRID	210	CE	3.2	205	55,35,654
DRREDDY	5,000	CE	28.6	4,721	3,84,750
IOC	120	CE	2.6	120	68,57,500
NTPC	140	CE	0.9	132	69,25,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	4.7	494	42,09,700
WIPRO	700	PE	31.5	693	17,36,800
TCS	3,800	PE	68.8	3,877	8,10,600
MARUTI	7,500	PE	34.8	8,131	1,35,300
TATAPOWER	220	PE	3.0	233	62,84,250
AXISBANK	700	PE	4.2	744	23,30,400
TATAMOTORS	500	PE	13.7	506	41,32,500
WIPRO	650	PE	10.6	693	13,20,000
RELIANCE	2,200	PE	4.3	2,449	17,11,500
WIPRO	600	PE	2.9	693	12,68,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFC	76	CE	6,40,000	6300%	0.4
BHEL	76	CE	1,78,500	1600%	0.4
GUJGASLTD	710	CE	1,26,250	1343%	15.3
NTPC	148	CE	1,93,800	1033%	0.4
AARTIIND	1,080	CE	1,64,050	972%	36.7
AARTIIND	1,150	CE	1,16,450	954%	12.5
AARTIIND	1,200	CE	1,81,900	919%	5.8
TCS	4,280	CE	1,36,950	674%	15.1
ONGC	172	CE	1,15,500	650%	0.7
ICICIPRULI	590	CE	1,97,250	611%	20.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
UPL	820	PE	2,36,600	5967%	20.5
FEDERALBNK	93	PE	4,40,000	2100%	2.0
BHEL	63	PE	6,72,000	2033%	2.7
INDIACEM	245	PE	2,05,900	1320%	7.5
INDIACEM	250	PE	3,36,400	1189%	9.3
BANKBARODA	92	PE	5,49,900	1075%	3.1
COALINDIA	158	PE	1,72,200	925%	2.9
NATIONALUM	115	PE	3,06,000	620%	5.7
ICICIBANK	810	PE	6,54,500	610%	17.6
INDHOTEL	195	PE	1,00,550	525%	7.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	4,000	CE	35,187	61.7
TCS	3,900	CE	28,287	98.5
INFY	1,900	CE	26,444	35.4
SBIN	500	CE	17,529	15.9
MARUTI	8,200	CE	16,929	165.2
RELIANCE	2,500	CE	16,504	37.1
INFY	1,860	CE	16,307	52.5
TATAMOTORS	500	CE	15,291	19.3
MARUTI	8,500	CE	14,517	72.0
TCS	4,100	CE	13,189	36.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,800	PE	10,494	68.8
INFY	1,800	PE	8,016	31.8
TCS	3,900	PE	6,881	118.7
TCS	3,700	PE	6,235	36.7
RELIANCE	2,400	PE	5,994	35.1
TCS	3,600	PE	5,486	19.3
MARUTI	8,000	PE	5,396	134.7
SBIN	490	PE	4,979	6.7
INFY	1,700	PE	4,760	10.0
SBIN	500	PE	4,755	10.5

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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