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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	18,084	1,00,11,850	66,31,400	28.55	1.61	17645
PREVIOUS	18,048	1,05,76,750	66,91,700	45.2	1.59	
% CHANGE	0.20%	-5.34%	-0.90%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded in a small range through the day.
- Nifty added 52 points to close at 18055.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18100CE and in 18000PE.
- PCR OI stands at 1.61 compared to 1.59 in the previous trading session.
- Nifty to trade with a support of 17645.

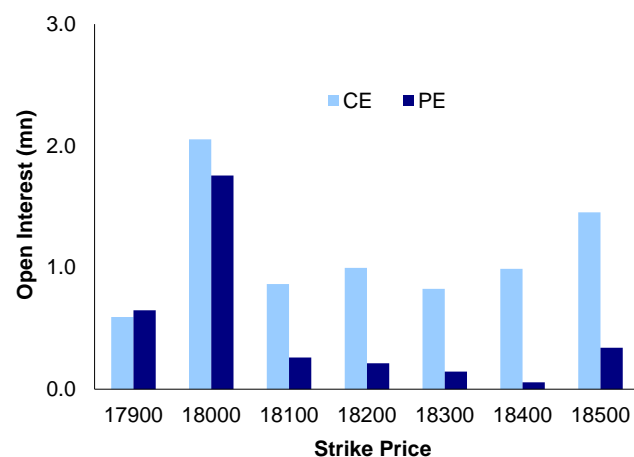
NIFTY LEVELS

17180 17303 17425 17645 17828 18084

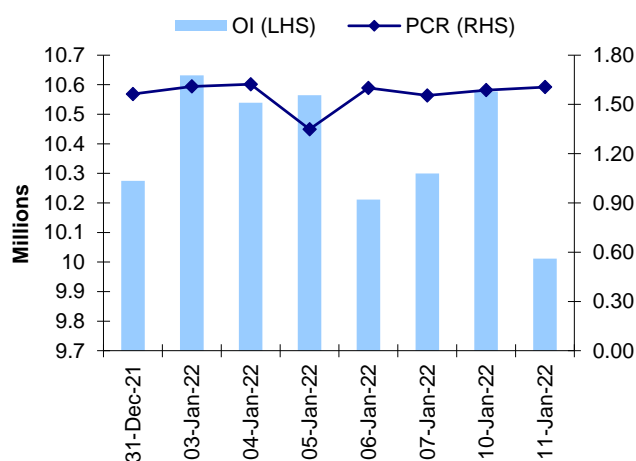
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 937,759Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GMRINFRA	81.3%	5,69,02,500	-7.4%
ABCAPITAL	20.7%	1,50,39,200	2.5%
ABBOTINDIA	17.7%	41,650	-0.8%
ONGC	14.0%	4,70,39,300	1.6%
LTI	12.6%	9,58,050	1.0%
NAVINFLUOR	12.3%	4,62,825	2.3%
LTTS	10.6%	8,46,600	0.9%
NBCC	10.5%	3,59,04,000	1.7%
M&MFIN	8.7%	3,18,24,000	0.9%
CHAMBLFERT	8.6%	38,07,000	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-19.7%	7,36,000	3.3%
MOTHERSUMI	-18.4%	2,08,95,000	4.8%
INDUSTOWER	-11.5%	1,39,49,600	2.4%
AARTIIND	-9.4%	21,17,350	1.4%
AUBANK	-8.7%	35,48,000	5.2%
DALBHARAT	-7.6%	5,05,000	0.3%
DELTACORP	-7.5%	1,91,29,100	0.9%
BANDHANBNK	-7.1%	2,77,30,800	1.2%
HONAUT	-7.1%	7,455	0.0%
HDFC	-7.0%	1,38,71,400	1.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
IDEA	2,10,87,03,849	2,64,074	12
RELIANCE	74,78,681	1,83,939	2,456
HDFC	41,70,007	1,12,655	2,711
TATASTEEL	96,97,885	1,10,267	1,130
ADANIEN	51,26,019	92,223	1,844
HCLTECH	67,72,189	90,071	1,344
SAIL	8,39,97,765	88,584	104
TATAMOTORS	1,62,69,193	81,965	501
SBIN	1,61,07,950	81,217	506

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	3.3	160	246,63,100
HINDALCO	480	CE	13.8	487	132,68,725
NTPC	135	CE	1.7	132	186,73,200
M&M	850	CE	15.0	845	31,45,800
COALINDIA	160	CE	3.3	159	72,78,600
WIPRO	700	CE	24.0	693	46,64,800
TCS	4,000	CE	68.9	3,915	19,07,550
HINDALCO	500	CE	6.6	487	46,63,350
DRREDDY	5,000	CE	26.1	4,689	3,72,750
NTPC	140	CE	0.9	132	64,98,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	7.1	487	43,96,750
ONGC	155	PE	1.2	160	54,05,400
TCS	3,800	PE	52.1	3,915	8,59,650
WIPRO	700	PE	30.9	693	19,12,800
WIPRO	650	PE	10.7	693	16,42,400
MARUTI	7,500	PE	30.9	8,160	1,48,600
WIPRO	600	PE	3.2	693	15,08,800
AXISBANK	700	PE	3.5	744	23,01,600
RELIANCE	2,200	PE	4.3	2,460	17,90,250
TCS	3,700	PE	27.1	3,915	6,12,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABCAPITAL	142	CE	10,29,600	5750%	3.8
IDEA	13	CE	6,31,40,000	2274%	0.5
INDHOTEL	197	CE	7,44,070	2213%	7.3
ADANIANT	1,960	CE	1,19,000	1222%	35.2
IDEA	12	CE	3,76,60,000	1123%	0.8
ABCAPITAL	137	CE	6,33,600	1100%	5.7
IDEA	11	CE	43,40,000	933%	1.4
IDEA	10	CE	9,10,000	550%	2.1
TATACHEM	1,030	CE	1,40,000	509%	12.6
TATACHEM	1,020	CE	2,60,000	431%	14.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDEA	8	PE	1,03,60,000	7300%	0.1
CANBK	225	PE	5,72,400	2550%	8.7
MOTHERSUMI	250	PE	7,91,000	1638%	4.7
IDEA	9	PE	1,41,40,000	1583%	0.2
TATACHEM	970	PE	1,18,000	1375%	27.3
TATACHEM	960	PE	1,20,000	1233%	22.4
NTPC	134	PE	2,05,200	1100%	3.8
IDEA	7	PE	46,20,000	1000%	0.1
MOTHERSUMI	245	PE	6,30,000	959%	3.1
ONGC	162	PE	2,69,500	600%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	32,314	39.6
TCS	4,000	CE	25,684	68.9
TCS	3,900	CE	22,298	111.5
ADANIANT	1,800	CE	19,994	100.3
ADANIANT	1,900	CE	18,773	53.7
RELIANCE	2,460	CE	16,232	57.0
INFY	1,900	CE	16,182	36.3
TATASTEEL	1,200	CE	15,838	12.3
RELIANCE	2,600	CE	12,445	13.5
RELIANCE	2,480	CE	12,332	47.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,140	PE	10,830	38.8
TATASTEEL	1,100	PE	10,030	21.8
RELIANCE	2,400	PE	8,802	29.2
TATASTEEL	1,120	PE	7,937	29.0
RELIANCE	2,440	PE	6,942	46.0
SBIN	500	PE	6,863	9.1
TCS	3,700	PE	6,389	27.1
RELIANCE	2,300	PE	5,675	9.0
RELIANCE	2,460	PE	5,309	55.8
TCS	3,800	PE	4,550	52.1

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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