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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	18,173	1,24,94,300	67,14,000	11.75	1.63	17600
PREVIOUS	18,003	1,26,01,750	63,20,650	11.55	1.56	
% CHANGE	0.95%	-0.85%	6.22%	-		

OUTLOOK

Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 169 points to close at 18161.
- OI concentration seen in 18500CE and 17500PE.
- Activity witnessed in 18200 strike.
- PCR OI stands at 1.63 compared to 1.56 in the previous trading session.
- Nifty to trade with a support of 17600.

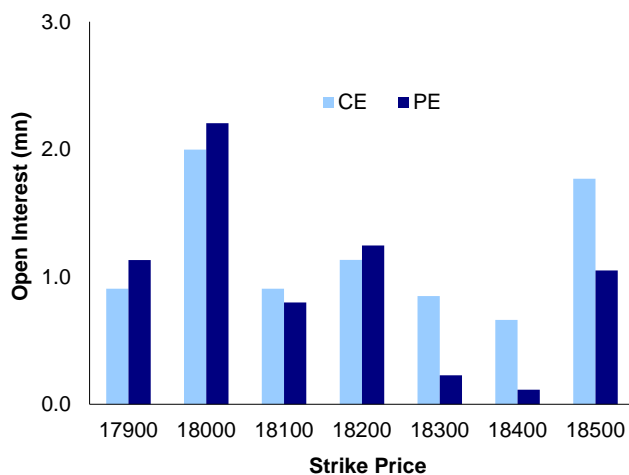
NIFTY LEVELS

17600 17815 17946 18032 18200 18477

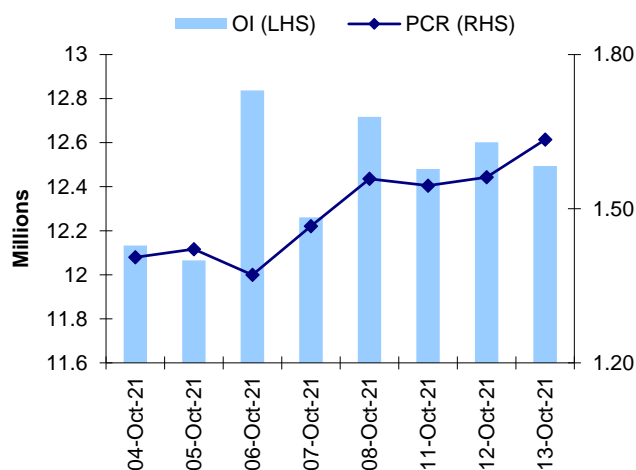
Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 1,018,581Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHEL	31.6%	13,73,19,000	8.0%
INDIAMART	25.8%	2,98,725	8.5%
M&M	14.2%	1,18,36,300	5.1%
GMRINFRA	10.7%	12,69,67,500	3.5%
RECLTD	10.2%	2,84,04,000	0.2%
PFC	9.6%	3,21,78,000	0.5%
COLPAL	9.1%	26,97,800	-0.7%
HINDUNILVR	7.2%	67,86,000	-1.1%
M&MFIN	7.0%	2,38,32,000	-0.2%
CANBK	7.0%	6,97,89,600	-0.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDHOTEL	-13.7%	1,54,63,500	8.0%
ASHOKLEY	-10.7%	4,05,36,000	5.3%
BATAINDIA	-8.4%	20,39,400	-0.9%
SAIL	-8.0%	17,04,20,500	5.0%
MUTHOOTFIN	-6.3%	37,99,500	1.7%
HAVELLS	-6.2%	45,70,500	-0.7%
GUJGASLTD	-5.9%	60,65,000	1.8%
NATIONALUM	-5.7%	9,54,38,000	3.7%
KOTAKBANK	-5.5%	1,19,08,800	0.7%
BANKBARODA	-5.3%	16,41,74,400	-0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	19,79,49,387	9,85,318	507
TATAPOWER	30,50,37,222	6,66,294	224
TATACHEM	2,11,51,990	2,30,032	1,107
BHEL	28,41,53,085	2,14,563	76
TATASTEEL	1,32,85,718	1,80,327	1,354
M&M	1,75,19,612	1,64,454	935
ZEEL	4,50,42,091	1,40,803	317
TCS	35,45,655	1,29,624	3,655
RELIANCE	45,96,429	1,23,706	2,695

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	2.0	147	6,54,87,300
M&M	900	CE	47.2	940	50,82,700
NTPC	145	CE	4.0	147	2,48,97,600
TCS	4,000	CE	19.5	3,665	50,00,400
ONGC	170	CE	2.2	161	2,12,13,500
ONGC	165	CE	3.2	161	1,58,62,000
COALINDIA	200	CE	5.8	191	1,58,71,800
ONGC	160	CE	4.9	161	1,25,66,400
INDUSINDBK	1,200	CE	34.8	1,186	31,38,300
HINDALCO	500	CE	21.2	510	62,60,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TCS	3,500	PE	21.3	3,665	16,91,400
INDUSINDBK	1,100	PE	8.0	1,186	18,63,900
M&M	900	PE	8.4	940	13,12,500
TCS	3,600	PE	50.4	3,665	10,96,800
TATAMOTORS	400	PE	2.5	507	77,00,700
POWERGRID	190	PE	2.5	199	25,70,506
HCLTECH	1,200	PE	29.2	1,260	13,15,300
WIPRO	600	PE	6.2	675	24,24,000
TCS	3,400	PE	9.8	3,665	7,15,500
NTPC	140	PE	1.0	147	32,43,300

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	246	CE	1,95,200	60.0	9.9
ASHOKLEY	167	CE	3,46,500	37.5	2.4
BHEL	84	CE	12,28,500	22.4	2.6
BEL	250	CE	2,88,800	14.2	1.5
ADANI PORTS	810	CE	1,06,250	13.2	15.0
FEDERALBNK	94	CE	10,60,000	12.3	4.9
BHEL	77	CE	34,65,000	12.2	4.6
M&M	1,060	CE	1,50,500	10.3	7.8
ITC	251	CE	4,28,800	10.2	8.2
INDHOTEL	232	CE	1,20,900	9.3	12.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAMOTORS	460	PE	30,35,250	531.5	9.9
TATAPOWER	210	PE	36,45,000	134.0	7.3
FEDERALBNK	95	PE	13,30,000	65.5	5.5
M&M	940	PE	1,18,300	55.3	27.7
BHEL	74	PE	5,04,000	47.0	3.3
TATACHEM	1,020	PE	1,45,000	28.0	19.1
TATAPOWER	205	PE	11,94,750	24.3	5.6
INDHOTEL	230	PE	1,95,000	24.0	11.4
BHEL	71	PE	5,14,500	23.5	2.1
TATAMOTORS	435	PE	5,89,950	19.7	5.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	480	CE	43,359	43.3
ITC	250	CE	40,145	8.5
RELIANCE	2,700	CE	34,664	63.1
TATAPOWER	220	CE	23,462	16.7
TATACHEM	1,100	CE	23,315	63.3
TATASTEEL	1,400	CE	21,960	39.0
INFY	1,700	CE	21,054	58.7
M&M	950	CE	19,438	23.6
M&M	1,000	CE	19,372	14.0
TATAMOTORS	485	CE	18,390	40.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATAMOTORS	400	PE	13,602	2.5
TATAMOTORS	450	PE	13,003	7.7
TATAMOTORS	480	PE	11,187	16.5
TATAMOTORS	420	PE	8,745	3.6
M&M	900	PE	8,432	8.4
TATAMOTORS	440	PE	8,072	5.8
TATAMOTORS	460	PE	7,296	9.9
RELIANCE	2,600	PE	7,273	20.8
TATAMOTORS	430	PE	6,628	4.5
TATASTEEL	1,300	PE	6,314	23.9

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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