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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	18,141	1,01,59,200	54,31,050	35	1.01	17645
PREVIOUS	18,133	1,00,88,800	79,88,200	31.45	1.06	
% CHANGE	0.04%	0.70%	-32.01%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but maintain its highs and closed flat.
- Nifty added 6 points to close at 18109.
- OI concentration seen in 18500CE and 17500PE.
- Addition witnessed in 18100PE and Reduction in 18000CE.
- PCR OI stands at 1.01 compared to 1.06 in the previous trading session.
- Nifty to trade with a support of 17645.

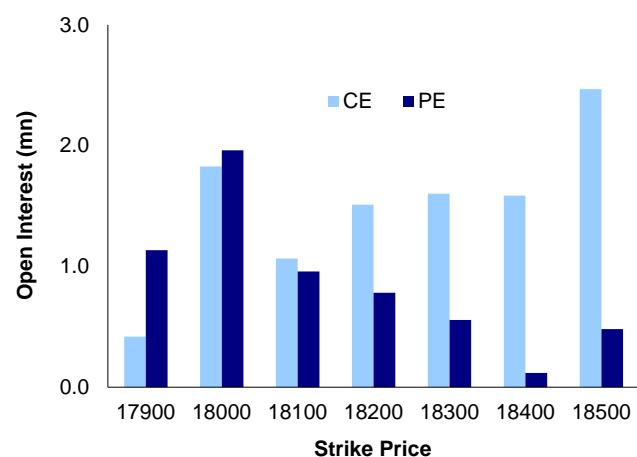
NIFTY LEVELS

17645 17828 17932 18000 18112 18216

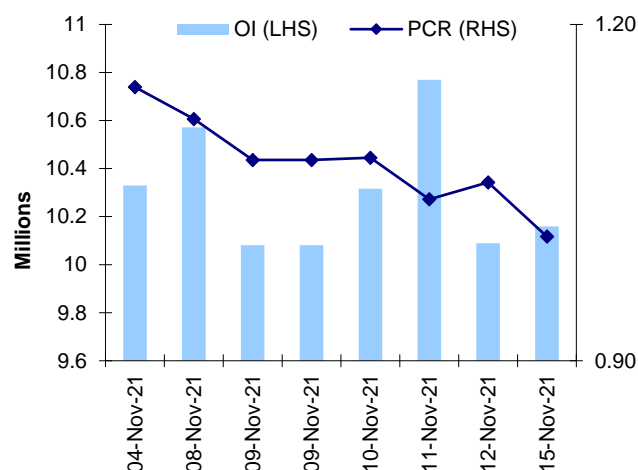
Stocks

- **Sector:-** Sector: - Metal stocks traded negative.
- Market wide-open interest is 971,538Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	19.6%	64,92,200	-5.4%
APOLLOHOSP	16.8%	24,11,625	8.8%
IPCALAB	13.6%	25,44,075	-0.9%
GRANULES	12.1%	1,39,23,650	-2.7%
IRCTC	11.7%	1,55,33,500	4.5%
PIIND	11.3%	17,45,000	5.5%
RECLTD	10.4%	3,91,56,000	-2.4%
MANAPPURAM	9.6%	2,40,78,000	-9.8%
HEROMOTOCO	8.2%	48,69,600	0.4%
BRITANNIA	7.2%	14,78,200	1.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-18.9%	1,57,500	-4.3%
POWERGRID	-9.0%	2,44,46,472	3.5%
NATIONALUM	-6.0%	10,88,25,500	-1.7%
BIOCON	-5.9%	1,64,08,200	4.4%
NAVINFLUOR	-5.5%	7,79,625	0.2%
AARTIIND	-5.2%	37,70,600	1.6%
M&M	-4.8%	1,10,27,100	-1.0%
HAVELLS	-4.8%	32,56,500	1.2%
IEX	-4.8%	1,47,55,000	2.5%
CHOLAFIN	-4.6%	86,23,750	-2.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	1,21,08,215	1,53,113	1,245
HDFC	32,48,126	97,196	3,001
AXISBANK	1,28,49,161	94,328	733
TATAMOTORS	1,80,14,977	91,769	505
ITC	3,87,55,267	91,762	238
ICICIBANK	1,09,34,583	84,986	773
TATAPOWER	3,25,78,602	78,733	242
HDFCBANK	47,66,797	74,432	1,557
ONGC	4,57,50,584	72,637	158

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	1.1	153	420,49,700
NTPC	140	CE	1.1	137	237,00,600
M&M	900	CE	30.4	928	42,54,600
HINDALCO	500	CE	1.9	457	74,14,275
NTPC	145	CE	0.5	137	144,49,500
HEROMOTOCO	2,800	CE	17.6	2,703	10,98,000
MARUTI	8,000	CE	29.8	7,530	5,83,900
POWERGRID	190	CE	2.8	188	50,07,687
ONGC	157	CE	1.5	153	87,08,700
IOC	140	CE	0.8	133	73,25,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	2.5	928	17,52,800
HEROMOTOCO	2,700	PE	41.8	2,703	3,74,700
TATAMOTORS	500	PE	12.0	507	61,73,100
ONGC	150	PE	1.8	153	27,95,100
HINDALCO	450	PE	8.1	457	16,38,300
INDUSINDBK	1,000	PE	9.1	1,043	11,85,300
M&M	910	PE	4.8	928	6,58,000
HEROMOTOCO	2,600	PE	14.3	2,703	2,72,100
SBIN	500	PE	6.6	508	62,46,000
BAJAJ-AUTO	3,500	PE	18.4	3,615	1,67,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FSL	170	CE	1,22,200	4600%	4.9
HAL	1,520	CE	1,74,800	2200%	10.0
INDHOTEL	220	CE	15,00,206	1765%	6.0
INDHOTEL	215	CE	3,70,024	1050%	8.3
INDHOTEL	210	CE	1,00,550	733%	10.8
MANAPPURAM	200	CE	26,88,000	623%	5.0
GRANULES	300	CE	3,33,250	532%	9.5
CANFINHOME	670	CE	2,31,075	478%	20.4
APOLLOHOSP	5,100	CE	1,13,500	454%	144.5
IRCTC	990	CE	1,62,500	426%	14.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOHOSP	5,000	PE	1,16,000	7038%	99.6
ADANIENT	1,800	PE	1,72,500	1929%	79.7
ADANIENT	1,760	PE	1,05,500	1407%	57.9
IEX	820	PE	1,20,000	638%	32.4
ITC	234	PE	1,60,000	456%	2.1
L&TFH	81	PE	1,24,936	367%	0.9
CIPLA	930	PE	1,43,000	315%	11.6
TCS	3,540	PE	1,58,700	296%	43.6
IEX	810	PE	1,18,750	296%	26.6
IRCTC	920	PE	1,21,875	295%	45.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	28,458	19.4
APOLLOHOSP	5,000	CE	23,558	196.3
INFY	1,800	CE	21,814	17.3
APOLLOHOSP	5,100	CE	21,036	144.5
TCS	3,600	CE	19,684	37.2
ITC	240	CE	18,413	3.4
RELIANCE	2,600	CE	17,884	34.8
HEROMOTOCO	2,800	CE	17,166	17.6
APOLLOHOSP	5,200	CE	16,597	101.9
TCS	3,560	CE	15,918	52.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,260	PE	13,891	44.2
TATASTEEL	1,280	PE	10,802	55.9
TATASTEEL	1,240	PE	10,107	34.8
TATASTEEL	1,200	PE	9,425	19.8
TCS	3,500	PE	8,586	26.5
APOLLOHOSP	5,000	PE	7,040	99.6
ITC	230	PE	7,000	1.0
RELIANCE	2,500	PE	6,434	9.7
SBIN	500	PE	5,172	6.6
TATASTEEL	1,300	PE	5,023	70.2

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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