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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	17,588	1,06,13,250	1,07,58,900	66.4	1.53	17350
PREVIOUS	17,617	47,31,900	96,04,200	13.25	0.84	
% CHANGE	-0.16%	124.29%	12.02%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and traded with a positive bias before giving up all its gains and closing negative.
- Nifty lost 82 points to close at 17522.
- OI concentration seen in 18000CE and 16500PE.
- Activity witnessed in 17700 strike.
- PCR OI stands at 1.53.
- Nifty to trade with a support of 17350.

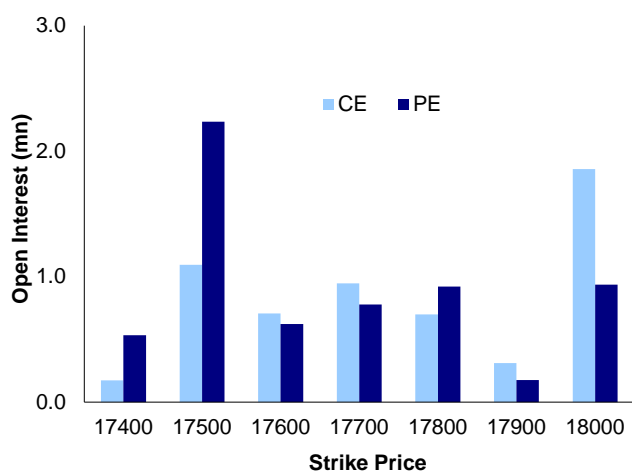
NIFTY LEVELS

17350 17650 17780 17945 18080 18197

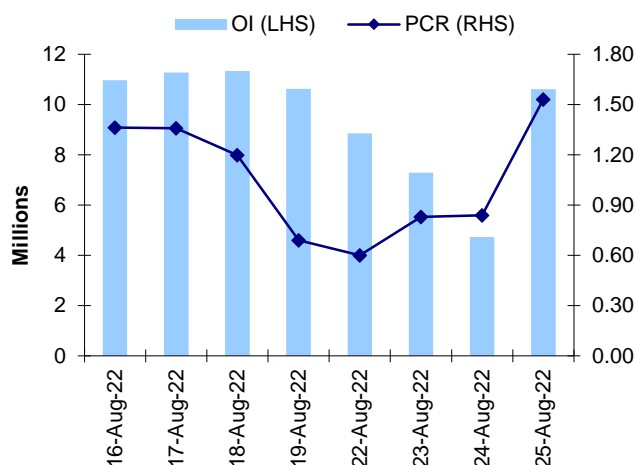
Stocks

- **Sector:-** PSU Banking stocks traded positive.
- Market wide open interest is 709,352Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	58.2%	44,23,500	5.4%
COROMANDEL	55.8%	12,15,200	-4.6%
INDIAMART	42.1%	3,14,700	4.8%
AXISBANK	41.9%	4,28,67,600	-0.9%
PNB	41.5%	22,04,96,000	5.1%
IDEA	39.1%	61,81,00,000	-1.1%
ABCAPITAL	39.1%	2,17,40,400	3.5%
BOSCHLTD	33.9%	1,84,350	-0.3%
CHAMBLFERT	32.2%	61,92,000	0.7%
INTELLECT	32.1%	18,77,250	-0.5%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	-12.5%	3,93,55,000	5.1%
ASTRAL	-2.9%	5,82,725	-0.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	31,19,494	96,934	3,066
RELIANCE	36,32,902	96,223	2,632
HDFCBANK	59,11,520	87,362	1,465
ICICIBANK	98,27,829	86,181	872
SBIN	1,54,73,450	81,065	520
MCDOWELL-N	91,01,610	74,346	816
BHARTIARTL	98,49,958	73,265	741
BHEL	12,38,09,633	71,412	57
TCS	19,46,930	63,084	3,218

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	320	CE	5.0	314	85,69,600
LUPIN	700	CE	16.4	670	10,21,700
COALINDIA	230	CE	6.8	226	30,24,000
TATAMOTORS	500	CE	7.8	462	48,72,075
ONGC	140	CE	5.1	137	42,73,500
TATAMOTORS	480	CE	13.2	462	46,75,425
M&M	1,300	CE	34.1	1,267	7,90,300
RELIANCE	2,800	CE	36.8	2,646	22,96,000
TATAPOWER	250	CE	4.1	231	59,40,000
LT	2,000	CE	21.7	1,886	6,11,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	9.8	1,097	14,67,000
ITC	300	PE	2.4	314	39,23,200
SBIN	500	PE	8.1	524	25,87,500
ITC	310	PE	5.6	314	32,00,000
TATAMOTORS	450	PE	14.8	462	22,99,950
WIPRO	400	PE	8.5	417	15,91,000
LT	1,800	PE	25.9	1,886	3,51,600
TCS	3,200	PE	74.4	3,237	4,06,800
BANKBARODA	120	PE	3.3	126	32,17,500
AMBUJACEM	400	PE	15.2	401	24,87,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	800	CE	4,82,000	48100%	3.7
LICHSGFIN	405	CE	1,96,000	3167%	12.5
CROMPTON	410	CE	1,38,000	2967%	23.2
IDFCFIRSTB	55	CE	77,10,000	2605%	0.7
L&TFH	82	CE	14,36,764	2583%	3.9
CUB	185	CE	6,45,000	2480%	9.9
AXISBANK	840	CE	2,14,800	2457%	2.7
RECLTD	115	CE	6,88,000	2050%	1.1
VEDL	305	CE	1,27,100	1950%	3.2
CROMPTON	420	CE	6,33,000	1818%	18.8

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	275	PE	1,22,450	7800%	18.4
TATASTEEL	88	PE	3,27,250	7600%	0.5
HINDPETRO	256	PE	2,05,200	7500%	17.5
BHEL	58	PE	7,87,500	3650%	3.6
IDFC	65	PE	6,30,000	3050%	2.3
FEDERALBNK	114	PE	2,70,000	2600%	4.9
L&TFH	73	PE	1,87,404	2000%	1.4
CROMPTON	400	PE	1,39,500	1760%	15.2
ABCAPITAL	115	PE	8,15,400	1578%	5.0
BANKBARODA	127	PE	3,68,550	1475%	6.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	14,796	68.2
PEL	2,000	CE	9,595	92.0
TCS	3,300	CE	8,347	67.2
PEL	2,100	CE	8,179	49.7
BHARTIARTL	750	CE	7,776	19.0
RELIANCE	2,660	CE	7,717	86.5
INFY	1,600	CE	6,957	22.1
BHEL	60	CE	6,937	2.5
RELIANCE	2,800	CE	6,529	36.8
HDFCBANK	1,500	CE	6,282	23.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	4,209	71.5
TCS	3,200	PE	3,443	74.4
PEL	2,000	PE	3,150	56.9
ADANIENIT	3,000	PE	3,055	147.4
INFY	1,540	PE	2,716	57.5
BAJFINANCE	7,000	PE	2,684	238.0
HDFCBANK	1,480	PE	2,579	37.5
MCDOWELL-N	800	PE	2,536	22.8
RELIANCE	2,500	PE	2,525	37.0
RELIANCE	2,640	PE	2,503	90.4

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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