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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	18,145	91,86,050	93,63,500	20.45	0.63	17600
PREVIOUS	18,145	99,94,800	93,64,450	30.55	0.64	
% CHANGE	0.00%	-8.09%	-0.01%	-	-	

OUTLOOK

Nifty

- Nifty opened positive and remained volatile through the day.
- Nifty added 10 points to close at 18125.
- OI concentration seen in 18500CE and 17500PE.
- Addition witnessed in 18600CE and Reduction in 18200PE.
- PCR OI stands at 0.63 compared to 0.64 in the previous trading session.
- Nifty to trade with a support of 17600.

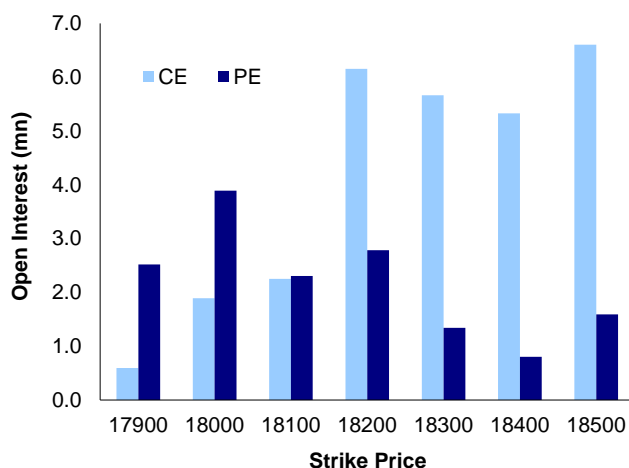
NIFTY LEVELS

17600 17815 17946 18032 18200 18477

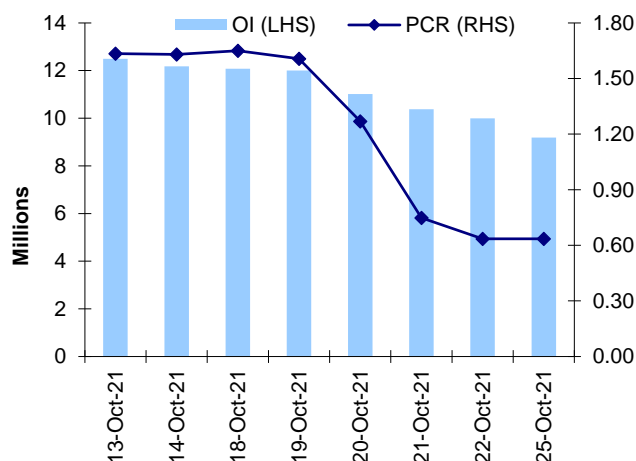
Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 1,007,123Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SUNTV	23.7%	1,48,86,000	1.7%
RAMCOCEM	18.8%	28,79,800	-2.2%
BANDHANBNK	11.1%	2,62,98,000	-3.9%
NATIONALUM	10.5%	9,53,19,000	0.3%
SBIN	10.4%	8,72,22,000	0.7%
M&MFIN	10.3%	2,32,36,000	-3.3%
CROMPTON	9.9%	21,81,300	-3.7%
BANKBARODA	9.9%	18,12,09,600	2.1%
IRCTC	9.8%	23,43,250	-13.0%
COLPAL	9.7%	32,29,100	-2.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RBLBANK	-15.1%	2,71,75,900	2.2%
IEX	-13.4%	1,55,66,250	-8.6%
POLYCAB	-11.1%	10,68,300	3.5%
FEDERALBNK	-10.2%	10,56,20,000	-1.3%
METROPOLIS	-9.9%	8,32,400	-0.5%
NTPC	-9.4%	6,05,11,200	-0.7%
MUTHOOTFIN	-8.2%	33,86,250	-2.9%
AMBUJACEM	-8.2%	2,06,04,000	-0.1%
LALPATHLAB	-7.9%	10,64,000	3.3%
M&M	-7.3%	86,30,300	0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	9,61,24,084	7,99,689	842
AXISBANK	2,91,93,770	2,46,902	845
RELIANCE	79,37,067	2,07,250	2,602
TATAPOWER	9,20,57,542	1,97,467	214
SBIN	3,56,19,415	1,81,194	507
TATAMOTORS	3,31,07,841	1,59,224	480
KOTAKBANK	67,77,262	1,45,862	2,155
BANKBARODA	14,27,00,372	1,39,370	97
HDFCBANK	82,13,383	1,35,927	1,657

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	0.3	144	5,93,31,300
M&M	900	CE	5.0	891	45,68,200
NTPC	145	CE	0.7	144	2,46,58,200
ONGC	170	CE	0.9	161	2,01,43,200
ONGC	165	CE	1.6	161	1,97,19,700
INDUSINDBK	1,200	CE	17.0	1,177	31,27,500
COALINDIA	200	CE	0.3	174	1,35,82,800
ONGC	160	CE	2.8	161	1,57,08,000
HINDALCO	500	CE	1.8	474	59,49,050
TCS	4,000	CE	2.0	3,503	28,81,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,140	PE	12.4	1,177	11,00,700
INDUSINDBK	1,100	PE	4.1	1,177	9,27,000
ONGC	150	PE	0.2	161	56,82,600
TCS	3,500	PE	23.0	3,503	10,48,200
NTPC	145	PE	1.4	144	49,76,100
TATAPOWER	200	PE	1.6	214	43,47,000
CIPLA	900	PE	17.3	902	7,74,800
WIPRO	680	PE	12.7	670	16,48,000
COALINDIA	170	PE	1.1	174	34,69,200
ONGC	160	PE	1.3	161	40,19,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	890	CE	4,00,125	29000%	3.0
AXISBANK	980	CE	2,77,200	4520%	2.4
ICICIBANK	870	CE	28,17,375	3766%	4.9
HCLTECH	1,170	CE	1,28,100	3560%	13.7
AXISBANK	940	CE	1,94,400	1925%	4.6
ICICIBANK	880	CE	12,84,250	1129%	3.8
CUB	177	CE	1,05,400	580%	4.7
ICICIBANK	860	CE	24,68,125	572%	7.4
AXISBANK	910	CE	4,38,000	519%	7.5
ICICIBANK	900	CE	30,67,625	489%	2.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ICICIBANK	810	PE	9,08,875	66000%	3.4
ICICIBANK	800	PE	41,48,375	18756%	2.5
AXISBANK	860	PE	2,06,400	5633%	34.2
ICICIBANK	790	PE	9,63,875	2704%	1.6
ICICIBANK	780	PE	15,33,125	2555%	1.0
CANBK	205	PE	1,35,000	1150%	8.6
GAIL	142	PE	1,40,300	1050%	0.5
BANKBARODA	97	PE	9,94,500	750%	2.9
ICICIPRULI	610	PE	1,53,000	750%	4.1
CANBK	210	PE	1,02,600	533%	12.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	46,034	11.3
ICICIBANK	850	CE	41,812	10.6
ICICIBANK	820	CE	32,407	27.2
SBIN	510	CE	32,209	7.1
ICICIBANK	860	CE	28,592	7.4
RELIANCE	2,800	CE	27,563	4.6
ICICIBANK	840	CE	26,379	14.2
RELIANCE	2,640	CE	25,630	20.5
RELIANCE	2,600	CE	23,928	33.4
ICICIBANK	900	CE	23,831	2.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	29,743	25.0
RELIANCE	2,500	PE	25,264	4.1
ICICIBANK	800	PE	21,800	2.5
SBIN	500	PE	15,516	4.3
RELIANCE	2,520	PE	11,511	4.8
ICICIBANK	820	PE	11,240	5.0
RELIANCE	2,580	PE	11,129	15.7
RELIANCE	2,560	PE	10,896	9.3
ICICIBANK	760	PE	10,007	0.5
ICICIBANK	780	PE	9,802	1.0

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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