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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	17,122	1,43,61,350	73,63,400	-9.75	1.51	<b>16666</b>
PREVIOUS	16,942	1,38,69,950	56,36,800	11.4	1.47	
% CHANGE	1.06%	3.54%	30.63%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and gained significantly in the second half of the trading session.
- Nifty added 201 points to close at 17132.
- OI concentration seen in 17000CE and 16500PE.
- Addition witnessed in 17600CE and 17000PE.
- PCR OI stands at 1.51 compared to 1.47 in the previous trading session.
- Nifty to trade with a support of 16666.

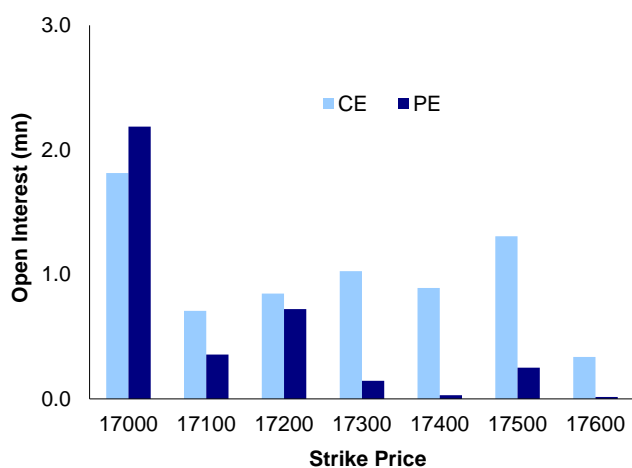
### NIFTY LEVELS

16666    16807    16920    17063    17157    17332

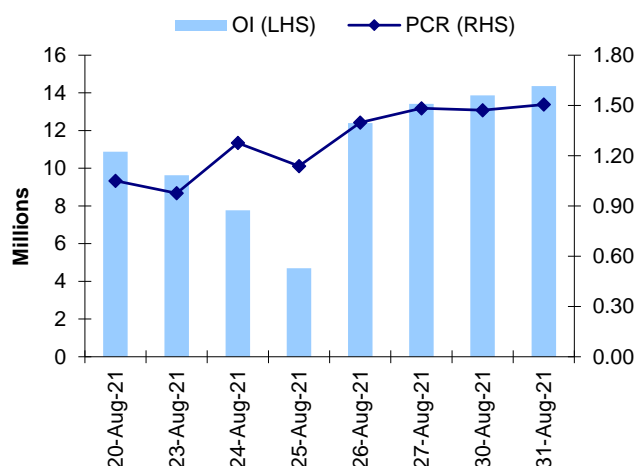
### Stocks

- **Sector:** - Metal stocks traded positive.
- Market wide-open interest is 807,172Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IPCALAB	149.1%	1,21,050	3.8%
CANFINHOME	111.5%	10,22,775	0.8%
SYNGENE	109.5%	6,94,450	1.8%
AUBANK	77.9%	45,30,000	-12.7%
INDIAMART	20.4%	1,01,475	0.8%
MPHISIS	17.2%	13,15,925	1.2%
CANBK	16.3%	7,75,06,200	2.5%
IEX	15.3%	32,63,750	5.2%
OFSS	14.8%	1,49,000	-0.3%
HAVELLS	14.7%	44,38,000	0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARTIARTL	-7.2%	8,37,72,558	7.0%
DEEPAKNTR	-6.0%	28,66,500	0.6%
BHARATFORG	-5.3%	85,81,500	1.0%
LICHSGFIN	-5.2%	2,22,08,000	1.2%
SHREECEM	-4.8%	1,97,625	4.2%
APOLLOTYRE	-4.8%	1,29,10,000	0.2%
AMARAJABAT	-4.8%	76,90,000	0.8%
BANDHANBNK	-4.7%	2,91,33,000	-0.3%
MFSL	-4.5%	28,50,900	2.3%
MARICO	-4.5%	1,00,46,000	3.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	5,96,61,820	3,86,098	664
TATASTEEL	2,47,52,108	3,58,719	1,450
RELIANCE	1,22,23,037	2,75,951	2,258
ICICIBANK	1,97,60,246	1,41,750	719
HDFC	49,33,523	1,37,616	2,799
TCS	32,07,480	1,20,711	3,786
ADANIANT	72,34,384	1,13,437	1,588
SBIN	2,62,62,421	1,11,317	426
TATAMOTORS	3,69,51,003	1,06,240	287

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAMOTORS	300	CE	8.4	289	157,83,300
COALINDIA	150	CE	1.7	143	60,48,000
COALINDIA	140	CE	5.5	143	60,43,800
M&M	800	CE	21.6	795	13,90,900
SUNPHARMA	800	CE	16.9	795	41,48,200
HCLTECH	1,200	CE	25.5	1,183	19,46,000
ITC	220	CE	1.8	212	184,03,200
ITC	210	CE	4.9	212	174,56,000
HEROMOTOCO	2,800	CE	41.0	2,744	4,90,500
TECHM	1,500	CE	24.3	1,450	9,43,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	37.0	995	11,10,600
HEROMOTOCO	2,700	PE	42.8	2,744	3,65,400
COALINDIA	140	PE	2.6	143	30,78,600
KOTAKBANK	1,700	PE	16.3	1,759	9,74,800
HDFCBANK	1,560	PE	20.3	1,583	12,46,300
AXISBANK	750	PE	7.2	787	14,97,600
SBIN	400	PE	3.7	426	44,25,000
TCS	3,600	PE	23.1	3,790	5,22,900
ITC	200	PE	0.7	212	79,71,200
MARUTI	6,500	PE	55.2	6,849	1,58,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	167	CE	2,91,600	5300%	3.6
CANBK	172	CE	3,83,400	3450%	2.4
AUBANK	1,200	CE	5,95,500	2331%	42.8
IOC	130	CE	1,82,000	1300%	0.2
AUBANK	1,260	CE	1,90,000	1167%	26.0
IEX	510	CE	3,25,000	603%	22.9
NATIONALUM	112	CE	2,38,000	600%	0.3
NATIONALUM	102	CE	1,02,000	500%	0.9
BHARTIARTL	695	CE	2,29,524	464%	12.0
IOC	117	CE	1,30,000	400%	1.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	1,160	PE	1,06,500	10550%	82.6
IEX	500	PE	2,45,000	9700%	21.0
BHARTIARTL	645	PE	1,94,355	5150%	14.1
AUBANK	1,000	PE	5,06,500	3796%	27.5
BHARTIARTL	670	PE	3,05,415	3200%	25.9
CANBK	165	PE	3,56,400	725%	10.0
TITAN	1,900	PE	1,15,500	633%	38.3
CANBK	160	PE	15,66,000	625%	6.5
ADANIANT	1,600	PE	2,29,000	616%	76.2
BHARTIARTL	650	PE	13,29,018	590%	16.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BHARTIARTL	650	CE	26,747	30.2
RELIANCE	2,300	CE	23,543	40.0
BAJFINANCE	7,500	CE	20,923	281.0
BHARTIARTL	660	CE	20,880	24.8
BHARTIARTL	700	CE	18,214	10.9
ICICIBANK	720	CE	16,671	18.0
BHARTIARTL	640	CE	16,474	36.6
BAJFINANCE	8,000	CE	15,196	106.7
ITC	220	CE	14,479	1.8
ITC	210	CE	14,020	4.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AUBANK	1,100	PE	11,336	55.9
AUBANK	1,000	PE	9,553	27.5
RELIANCE	2,200	PE	7,997	25.6
BHARTIARTL	600	PE	6,607	4.1
AUBANK	1,200	PE	6,071	105.8
BHARTIARTL	620	PE	5,683	7.0
BAJFINANCE	7,000	PE	5,622	91.9
RELIANCE	2,100	PE	5,563	7.6
TATASTEEL	1,400	PE	5,269	33.6
SBIN	420	PE	5,129	9.2

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### 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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