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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	17,097	1,42,43,950	70,09,600	20.95	1.42	16666
PREVIOUS	17,122	1,43,61,350	73,63,400	-9.75	1.51	
% CHANGE	-0.15%	-0.82%	-4.80%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but failed to maintain its high and stooped lower in the last hour of the trading session.
- Nifty lost 55 points to close at 17076.
- OI concentration seen in 17000CE and 16500PE.
- Addition witnessed in 17500CE and Reduction in 16400PE.
- PCR OI stands at 1.42 compared to 1.51 in the previous trading session.
- Nifty to trade with a support of 16666.

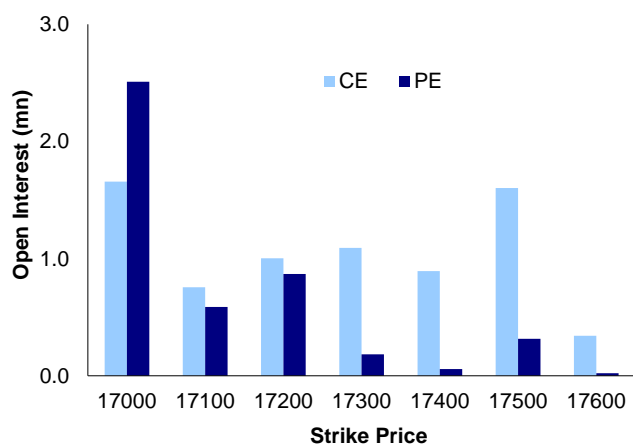
NIFTY LEVELS

16666 16807 16920 17063 17157 17332

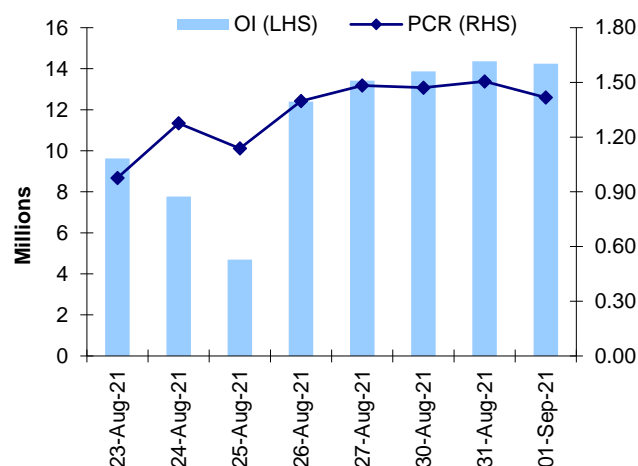
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 870,931Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IEX	36.7%	44,62,500	11.0%
CANFINHOME	33.9%	13,69,875	2.0%
OFSS	18.3%	1,76,250	-1.0%
GUJGASLTD	16.9%	23,03,750	-2.6%
SYNGENE	14.6%	7,95,600	-1.8%
POLYCAB	13.2%	4,95,300	2.9%
IPCALAB	12.3%	1,35,900	-1.6%
MPHASIS	11.1%	14,61,850	-2.2%
INDHOTEL	10.5%	81,43,200	4.7%
IDEA	8.9%	44,07,20,000	0.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
METROPOLIS	-6.1%	3,02,800	2.6%
CANBK	-5.8%	7,30,24,200	1.2%
HINDALCO	-5.5%	3,59,39,400	-2.2%
BHARATFORG	-5.3%	81,22,500	1.8%
GODREJPROP	-5.0%	19,16,850	4.8%
BHARTIARTL	-4.8%	7,97,81,802	0.4%
BANDHANBNK	-4.7%	2,77,72,200	0.2%
RBLBANK	-4.4%	3,33,76,100	3.3%
BRITANNIA	-3.8%	12,53,800	0.4%
SRTRANSFIN	-3.6%	45,65,600	-1.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,02,28,814	2,00,763	666
AXISBANK	1,99,72,195	1,61,186	799
KOTAKBANK	72,66,354	1,27,141	1,747
TATASTEEL	88,12,897	1,25,324	1,411
RELIANCE	51,43,640	1,16,981	2,267
ICICIBANK	1,37,29,351	99,647	720
TCS	26,43,336	98,915	3,715
HDFCBANK	62,11,279	98,553	1,579
TATAMOTORS	3,31,03,168	96,647	295

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	13.9	773	19,90,800
TATAMOTORS	300	CE	11.2	296	156,97,800
SUNPHARMA	800	CE	14.7	792	48,79,000
COALINDIA	150	CE	1.4	141	64,26,000
HCLTECH	1,200	CE	21.3	1,169	21,49,700
HDFCBANK	1,600	CE	23.7	1,581	28,08,300
COALINDIA	140	CE	4.6	141	59,89,200
ITC	220	CE	1.5	210	198,62,400
HINDALCO	470	CE	11.3	458	40,72,100
ITC	210	CE	4.1	210	186,27,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	34.4	1,003	10,75,500
HEROMOTOCO	2,700	PE	41.1	2,749	3,56,100
KOTAKBANK	1,700	PE	17.2	1,754	10,58,000
MARUTI	6,500	PE	58.4	6,812	2,00,800
TCS	3,600	PE	34.2	3,730	5,41,200
AXISBANK	750	PE	5.7	802	15,31,200
HDFCBANK	1,560	PE	20.9	1,581	11,18,700
ITC	210	PE	3.5	210	79,74,400
MARUTI	6,600	PE	81.8	6,812	1,56,400
SBIN	400	PE	3.0	430	40,63,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	155	CE	4,32,000	6300%	0.8
VOLTAS	1,140	CE	1,51,000	3675%	9.3
INDHOTEL	152	CE	1,40,400	3500%	3.8
VOLTAS	1,200	CE	1,37,000	2391%	4.5
SBILIFE	1,230	CE	2,29,500	1600%	24.7
UBL	1,560	CE	2,06,500	1539%	64.8
CUB	180	CE	2,10,800	1260%	1.2
IBULHSGFIN	350	CE	1,02,300	1000%	0.6
BAJAJ-AUTO	4,200	CE	1,88,250	891%	14.8
CUB	165	CE	3,22,400	767%	4.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VOLTAS	1,020	PE	1,08,000	7100%	19.6
IEX	570	PE	1,43,750	5650%	35.1
AXISBANK	810	PE	1,88,400	5133%	26.5
HAVELLS	1,300	PE	1,52,000	4243%	30.0
VOLTAS	1,040	PE	1,93,000	2657%	27.6
AXISBANK	820	PE	1,41,600	1586%	32.3
IEX	520	PE	2,62,500	740%	13.7
ASIANPAINT	3,200	PE	1,77,600	393%	43.6
INDHOTEL	145	PE	1,44,300	363%	4.4
SBILIFE	1,200	PE	1,71,000	347%	19.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	28,588	40.1
HDFCBANK	1,600	CE	18,865	23.7
TATAMOTORS	300	CE	16,966	11.2
AXISBANK	820	CE	16,877	14.1
BHARTIARTL	700	CE	15,149	10.4
AXISBANK	800	CE	15,066	22.7
SBIN	430	CE	13,652	12.6
ASIANPAINT	3,300	CE	13,495	91.2
IEX	550	CE	12,751	36.8
BAJFINANCE	8,000	CE	11,997	110.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,400	PE	6,265	49.6
RELIANCE	2,200	PE	6,084	23.9
RELIANCE	2,100	PE	5,811	7.5
AUBANK	1,100	PE	5,585	45.8
SBIN	420	PE	5,424	7.7
AXISBANK	800	PE	5,308	20.9
RELIANCE	2,260	PE	5,168	46.3
BAJFINANCE	7,500	PE	4,902	261.9
AUBANK	1,000	PE	4,615	21.6
BAJFINANCE	7,000	PE	4,407	91.6

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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