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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	17,247	1,48,16,500	56,76,150	13.25	1.45	16666
PREVIOUS	17,097	1,42,43,950	70,09,600	20.95	1.42	
% CHANGE	0.88%	4.02%	-19.02%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note and continued to gain in the second half of the trading session.
- Nifty added 157 points to close at 17234.
- OI concentration seen in 17000CE and 16500PE.
- Activity witnessed in 17200 strike.
- PCR OI stands at 1.45 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 16666.

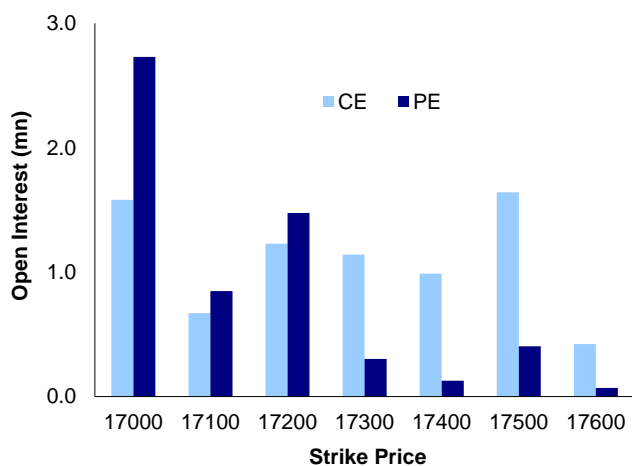
NIFTY LEVELS

16666 16807 16920 17063 17157 17332

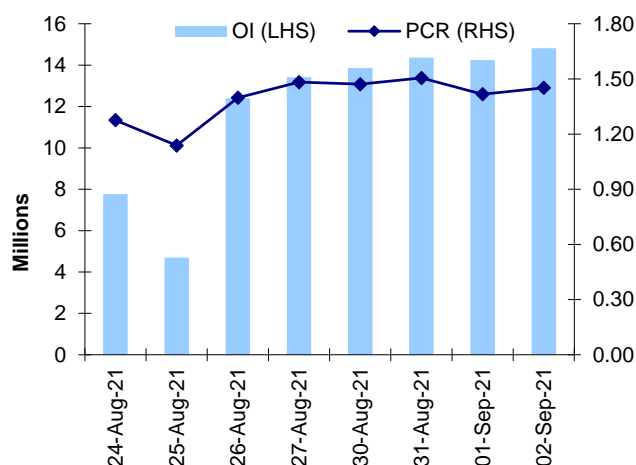
Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 642,461Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	52.9%	2,98,000	3.7%
INDIAMART	38.8%	1,51,800	6.3%
IEX	26.1%	56,27,500	1.1%
MCX	24.8%	10,76,950	2.9%
AARTIIND	22.9%	33,59,200	-0.1%
HAL	21.4%	11,93,200	2.2%
IPCALAB	20.0%	1,63,125	-1.7%
IDEA	20.0%	52,89,20,000	17.2%
COROMANDEL	18.5%	18,48,125	0.8%
INDHOTEL	18.1%	96,17,400	1.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POLYCAB	-12.3%	4,34,400	4.0%
DLF	-6.2%	4,05,80,100	1.8%
BHARTIARTL	-6.1%	7,49,35,884	0.0%
ALKEM	-5.4%	3,31,000	1.4%
METROPOLIS	-3.6%	2,92,000	-0.6%
SHREECEM	-3.5%	1,85,225	6.5%
APOLLOHOSP	-3.0%	21,25,500	0.1%
AUBANK	-3.0%	44,80,000	1.4%
HINDALCO	-2.8%	3,49,20,300	-0.3%
CIPLA	-2.6%	1,14,17,900	3.5%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	34,03,717	1,29,277	3,837
BHARTIARTL	1,86,01,857	1,24,470	667
RELIANCE	45,95,048	1,05,168	2,294
KOTAKBANK	57,63,844	1,01,666	1,776
TATASTEEL	61,48,046	87,386	1,425
HDFCBANK	48,09,262	76,135	1,589
ICICIBANK	86,27,956	62,500	725
SBIN	1,43,72,717	61,848	430
DRREDDY	12,59,864	61,295	4,860

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	9.0	754	26,20,100
TATAMOTORS	300	CE	10.0	294	170,82,900
COALINDIA	150	CE	1.4	142	74,80,200
HDFCBANK	1,600	CE	26.4	1,590	30,93,200
HINDALCO	470	CE	10.7	458	47,23,550
SUNPHARMA	800	CE	15.4	793	49,47,600
ITC	215	CE	2.3	211	218,11,200
ITC	220	CE	1.5	211	216,83,200
AXISBANK	820	CE	14.5	806	39,40,800
HCLTECH	1,200	CE	23.4	1,177	21,90,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	27.3	1,015	11,50,200
HEROMOTOCO	2,700	PE	45.6	2,734	3,66,900
MARUTI	6,500	PE	56.7	6,809	2,06,400
TATAPOWER	125	PE	1.4	134	73,30,500
TCS	3,600	PE	18.9	3,842	5,59,800
KOTAKBANK	1,700	PE	10.8	1,785	9,84,000
AXISBANK	750	PE	4.9	806	15,97,200
MARUTI	6,600	PE	80.9	6,809	1,71,400
HDFCBANK	1,560	PE	17.2	1,590	11,24,200
TCS	3,500	PE	11.0	3,842	5,00,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CONCOR	730	CE	4,12,632	13100%	35.0
HDFCLIFE	860	CE	1,00,100	9000%	3.3
HDFCLIFE	820	CE	5,30,200	4720%	6.5
EXIDEIND	220	CE	2,91,600	3950%	0.6
UBL	1,620	CE	1,63,100	2018%	48.9
MARICO	620	CE	2,84,000	1929%	2.9
MARICO	640	CE	1,52,000	1800%	1.6
AMBUJACEM	455	CE	1,47,000	1533%	5.0
MARICO	565	CE	1,18,000	1375%	16.5
HDFCLIFE	770	CE	7,34,800	1321%	17.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCLIFE	740	PE	3,26,700	29600%	12.2
VOLTAS	1,080	PE	1,65,000	8150%	31.9
MARICO	550	PE	2,80,000	3400%	10.3
EXIDEIND	172	PE	1,22,400	1600%	4.0
AMBUJACEM	430	PE	1,56,000	1200%	12.9
HDFCLIFE	750	PE	3,46,500	688%	16.2
CONCOR	700	PE	1,60,989	587%	15.7
MCDOWELL-N	740	PE	1,45,000	582%	24.7
NATIONALUM	100	PE	1,02,000	500%	12.5
BEL	195	PE	1,36,800	414%	10.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	39,761	50.9
RELIANCE	2,400	CE	20,607	21.7
DRREDDY	5,000	CE	16,352	85.9
DRREDDY	4,900	CE	15,354	121.2
HDFCLIFE	750	CE	13,786	26.4
HDFCLIFE	800	CE	13,347	9.5
TCS	3,900	CE	12,703	63.2
HDFCLIFE	760	CE	12,635	21.6
TCS	3,800	CE	12,210	108.8
RELIANCE	2,280	CE	11,670	59.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	8,132	17.6
RELIANCE	2,100	PE	6,224	7.0
RELIANCE	2,300	PE	5,256	53.1
TCS	3,700	PE	4,571	36.0
HDFCLIFE	700	PE	4,545	3.5
RELIANCE	2,260	PE	3,969	34.7
DRREDDY	4,800	PE	3,781	101.1
BAJFINANCE	7,400	PE	3,766	206.6
RELIANCE	2,240	PE	3,521	27.7
SBIN	430	PE	3,488	11.7

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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