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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	17,371	1,49,03,400	57,59,600	17.9	1.54	16810
PREVIOUS	17,376	1,49,79,800	74,12,950	13.8	1.50	
% CHANGE	-0.03%	-0.51%	-22.30%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower before recovering completely in the second half.
- Nifty lost 8 points to close at 17353.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17800CE and 17000PE.
- PCR OI stands at 1.54 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 16810.

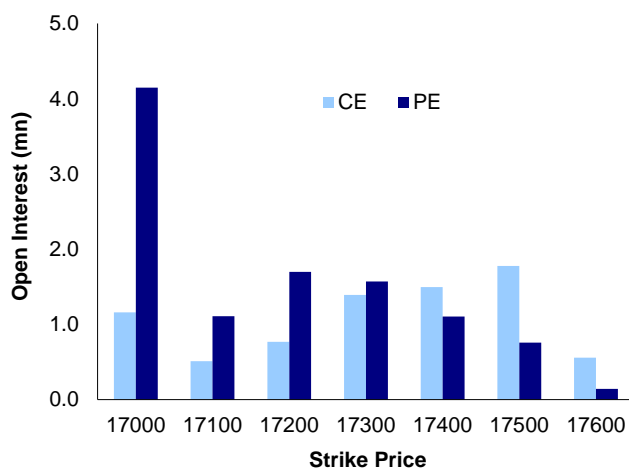
NIFTY LEVELS

16810 16920 17063 17157 17332 17424

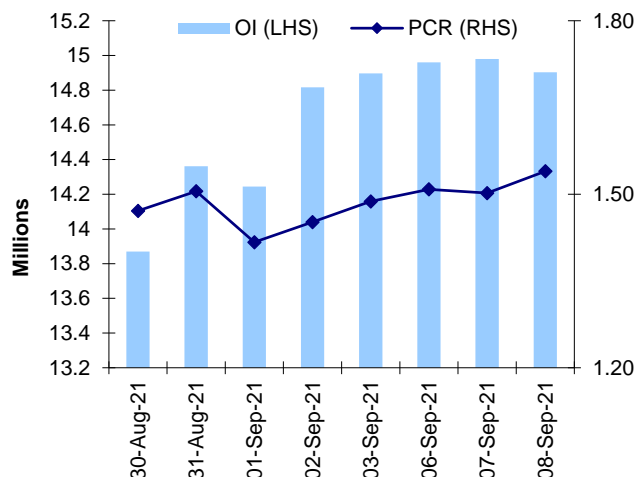
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 919,305Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NAUKRI	17.4%	11,83,625	8.6%
NAM-INDIA	17.2%	40,67,200	3.8%
HDFCAMC	17.1%	13,94,200	4.6%
INDIAMART	14.4%	2,74,800	2.8%
IRCTC	12.9%	23,93,300	0.3%
CANFINHOME	12.1%	31,93,125	3.9%
OFSS	11.0%	3,65,250	-0.7%
LALPATHLAB	10.5%	4,27,000	0.0%
NAVINFLUOR	7.9%	4,67,775	-3.1%
RECLTD	7.4%	2,40,66,000	4.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FEDERALBNK	-4.6%	7,96,60,000	1.9%
ICICIPRULI	-4.0%	68,59,500	2.1%
TCS	-3.7%	96,04,800	-1.1%
METROPOLIS	-3.6%	3,25,600	1.8%
NATIONALUM	-3.5%	11,50,90,000	0.1%
BHARTIARTL	-3.4%	7,30,42,311	-0.4%
HINDALCO	-3.3%	3,47,20,350	-1.3%
GODREJPROP	-3.2%	17,50,450	0.4%
TATACONSUM	-3.2%	84,37,500	1.3%
CUMMINSIND	-3.0%	23,48,400	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
KOTAKBANK	1,52,49,557	2,74,783	1,815
RELIANCE	66,00,210	1,60,332	2,431
TCS	41,47,175	1,57,513	3,774
BHARTIARTL	2,04,92,200	1,38,075	668
IDEA	1,34,04,95,793	1,12,960	8
SBIN	2,28,17,464	98,651	431
TATASTEEL	46,76,224	66,892	1,430
GRASIM	40,78,147	64,596	1,577
HDFC	22,74,494	64,298	2,829

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	8.1	755	30,26,100
SUNPHARMA	800	CE	7.9	778	67,77,400
COALINDIA	150	CE	4.1	150	92,27,400
BPCL	500	CE	9.0	491	81,91,800
HINDALCO	480	CE	6.8	458	63,51,100
MARUTI	7,000	CE	92.8	6,798	5,84,400
TATAMOTORS	300	CE	9.3	296	173,99,250
HDFCBANK	1,600	CE	20.2	1,578	40,34,250
ITC	220	CE	1.6	212	268,00,000
BHARTIARTL	700	CE	9.2	670	112,09,656

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,000	PE	34.8	1,001	13,05,000
COALINDIA	140	PE	1.0	150	32,80,200
MARUTI	6,500	PE	57.2	6,798	2,08,700
COALINDIA	145	PE	2.0	150	26,75,400
MARUTI	6,600	PE	81.3	6,798	1,89,500
KOTAKBANK	1,700	PE	7.5	1,824	10,54,800
TCS	3,500	PE	10.2	3,788	5,30,400
TCS	3,600	PE	19.5	3,788	5,22,300
RELIANCE	2,300	PE	14.3	2,437	17,21,000
ITC	210	PE	2.8	212	89,12,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	162	CE	1,62,000	2600%	2.9
NAM-INDIA	500	CE	1,77,600	1486%	4.6
IDEA	17	CE	49,70,000	914%	0.1
IDFCFIRSTB	57	CE	1,23,500	550%	0.2
INDUSTOWER	265	CE	1,45,600	550%	3.1
RECLTD	152	CE	1,92,000	540%	7.0
RECLTD	175	CE	1,92,000	540%	0.9
TRENT	1,060	CE	2,23,300	516%	40.5
NAUKRI	7,000	CE	1,20,750	452%	206.9
TRENT	1,040	CE	3,38,575	345%	49.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RECLTD	152	PE	2,52,000	4100%	3.3
GAIL	120	PE	1,34,200	633%	0.3
GMRINFRA	20	PE	3,37,500	200%	0.1
RECLTD	147	PE	2,58,000	187%	1.8
KOTAKBANK	1,820	PE	1,35,200	182%	44.8
GRASIM	1,520	PE	1,13,525	169%	28.0
SBIN	435	PE	9,96,000	130%	12.4
NAM-INDIA	400	PE	2,12,800	118%	5.5
PFC	135	PE	2,41,800	117%	5.3
INDUSTOWER	250	PE	2,12,800	95%	19.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
KOTAKBANK	1,800	CE	32,298	59.2
IRCTC	3,400	CE	22,040	106.4
BHARTIARTL	700	CE	20,797	9.2
KOTAKBANK	1,820	CE	19,872	49.1
RELIANCE	2,500	CE	18,466	39.9
GRASIM	1,600	CE	18,374	47.5
KOTAKBANK	1,840	CE	16,095	39.8
BHARTIARTL	680	CE	16,084	15.0
NAUKRI	7,000	CE	15,774	206.9
SBIN	440	CE	13,990	8.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	10,230	43.6
RELIANCE	2,300	PE	6,801	14.3
IRCTC	3,300	PE	5,914	150.9
SBIN	430	PE	5,348	9.8
IRCTC	3,200	PE	5,030	102.4
KOTAKBANK	1,800	PE	5,006	34.6
IRCTC	3,000	PE	4,483	44.2
SBIN	420	PE	4,340	5.9
BHARTIARTL	650	PE	4,237	10.4
KOTAKBANK	1,700	PE	4,161	7.5

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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