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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	17,866	12,566,150	7,409,450	33.45	1.34	17350
PREVIOUS	17,824	12,760,250	9,408,750	26.35	1.36	
% CHANGE	0.24%	-1.52%	-21.25%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but gave up most of its gains in the second half.
- Nifty added 34 points to close at 17833.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17800PE and 17900CE.
- PCR OI stands at 1.34 compared to 1.36 in the previous trading session.
- Nifty to trade with a support of 17350.

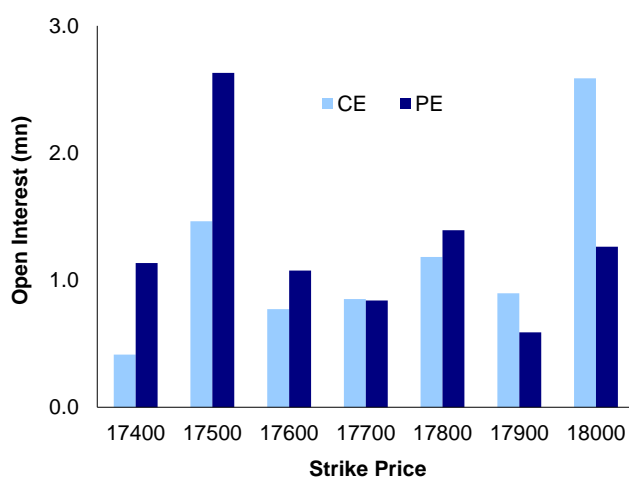
NIFTY LEVELS

17000 17350 17650 17780 17945 18080

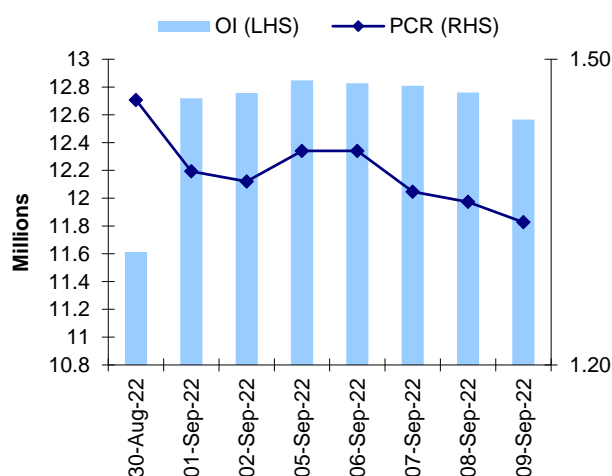
Stocks

- **Sector:** - IT stocks traded positive.
- Market wide open interest is 1,046,685 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GSPL	38.5%	4,897,500	6.1%
ASTRAL	34.5%	1,472,075	5.0%
PVR	26.9%	3,680,908	-5.2%
GUJGASLTD	21.2%	5,083,750	3.4%
SHREECEM	15.5%	448,125	0.2%
VOLTAS	10.4%	4,863,500	-1.0%
IBULHSGFIN	9.8%	43,656,000	2.7%
LTTS	9.6%	1,016,400	4.1%
RBLBANK	9.0%	60,460,000	3.3%
FEDERALBNK	8.0%	94,020,000	1.3%
ACC	8.0%	3,862,750	-2.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
WHIRLPOOL	-10.3%	651,000	-2.7%
CROMPTON	-8.1%	4,096,500	0.9%
CONCOR	-7.9%	7,044,000	2.8%
DIXON	-7.7%	552,875	3.4%
BANDHANBNK	-6.6%	29,307,600	0.5%
POLYCAB	-5.5%	863,700	1.1%
INFY	-5.3%	36,091,500	2.4%
AARTIIND	-4.8%	2,816,900	0.6%
ABFRL	-4.7%	10,457,200	0.8%
DALBHARAT	-4.6%	1,532,000	0.5%
METROPOLIS	-4.6%	1,207,200	0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AMBUJACEM	29429693	137827.19	454.70
HDFCBANK	7564444	113616.70	1498.60
SBIN	18587927	102896.93	553.35
RELIANCE	3837302	98913.80	2569.30
ICICIBANK	9936230	89750.59	901.25
HDFC	3243775	79476.09	2431.50
AXISBANK	8732302	68468.30	784.85
TATASTEEL	63647166	67661.44	105.70
TATAMOTORS	14294289	63589.84	445.90

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	3,000	CE	21.2	2,845	848,700
NTPC	170	CE	2.7	167	26,111,700
COALINDIA	240	CE	4.9	238	7,030,800
ONGC	140	CE	2.3	135	10,575,950
M&M	1,340	CE	19.9	1,305	2,087,400
HINDALCO	440	CE	8.8	428	4,781,600
COALINDIA	250	CE	1.9	238	5,712,000
ITC	330	CE	6.6	331	14,576,000
TATAMOTORS	500	CE	3.3	447	12,039,825
HEROMOTOCO	2,900	CE	49.2	2,845	475,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
SBIN	500	PE	1.7	555	3,718,500
ACC	2,300	PE	44.7	2,378	269,000
ACC	2,200	PE	18.8	2,378	267,750
ITC	320	PE	1.9	331	5,683,200
INDUSINDBK	1,000	PE	2.7	1,140	1,588,500
DRREDDY	4,200	PE	70.0	4,257	120,000
AXISBANK	740	PE	4.9	786	2,748,000
TATAMOTORS	450	PE	16.9	447	4,219,425
SBIN	530	PE	4.7	555	3,028,500
SBIN	540	PE	7.1	555	2,995,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GSPL	255	CE	205,000	8100%	10.3
RAIN	180	CE	217,000	6100%	12.4
GSPL	280	CE	552,500	2663%	2.8
RAIN	195	CE	742,000	2256%	5.6
GRANULES	325	CE	344,000	1811%	5.9
GSPL	270	CE	787,500	1213%	4.7
INDIACEM	247	CE	118,900	925%	5.4
GUJGASLTD	540	CE	232,500	589%	8.5
RAIN	190	CE	1,239,000	556%	7.4
PVR	1,840	CE	107,041	460%	60.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RAIN	150	PE	346,500	9800%	0.6
AMBUJACEM	475	PE	298,800	5433%	28.5
ADANIPTS	920	PE	257,500	3333%	44.1
UPL	640	PE	133,900	3333%	2.3
GSPL	250	PE	425,000	3300%	7.4
BHEL	66	PE	336,000	3100%	3.9
IBULHSGFIN	142	PE	104,000	2500%	9.2
RAIN	145	PE	175,000	2400%	0.4
INDUSINDBK	1,140	PE	211,500	2250%	34.8
GSPL	210	PE	135,000	1700%	0.5

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,500	CE	31,643	44.3
TCS	3,200	CE	26,409	89.8
SHREECEM	26,000	CE	21,770	297.0
RELIANCE	2,600	CE	21,621	54.5
TCS	3,300	CE	19,462	44.8
HDFCBANK	1,500	CE	18,612	28.6
ADANIPTS	900	CE	18,356	43.9
AMBUJACEM	500	CE	17,919	5.3
SBIN	550	CE	17,452	15.3
SHREECEM	25,000	CE	15,678	543.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	550	PE	7,624	10.8
RELIANCE	2,600	PE	6,896	72.3
INFY	1,400	PE	6,510	5.6
INFY	1,500	PE	6,403	28.4
HDFCBANK	1,500	PE	6,065	27.5
ICICIBANK	900	PE	5,961	16.4
SBIN	540	PE	5,434	7.1
AMBUJACEM	450	PE	5,423	15.3
RELIANCE	2,580	PE	5,322	61.5
PVR	1,700	PE	5,199	30.7

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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