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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	18,124	97,34,750	1,04,28,300	11.35	1.37	18080
PREVIOUS	18,337	1,01,79,850	43,38,600	28.6	1.52	
% CHANGE	-1.16%	-4.37%	140.36%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in the second half of the trading session.
- Nifty lost 195 points to close at 18113.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 18300CE and 17900PE.
- PCR OI stands at 1.37 compared to 1.52 in the previous trading session.
- Nifty to trade with a support of 18080.

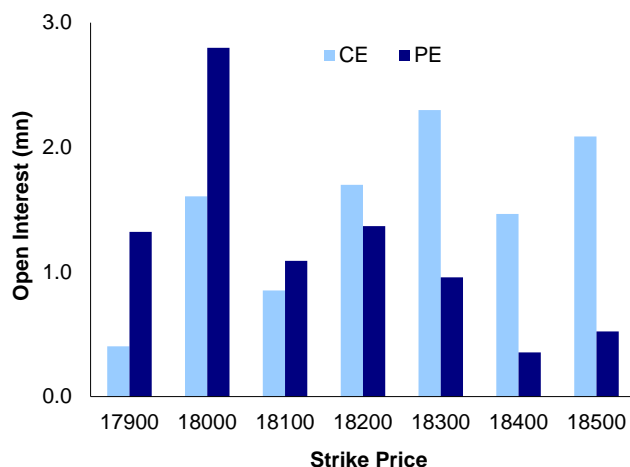
NIFTY LEVELS

17425 17645 17828 18080 18187 18368

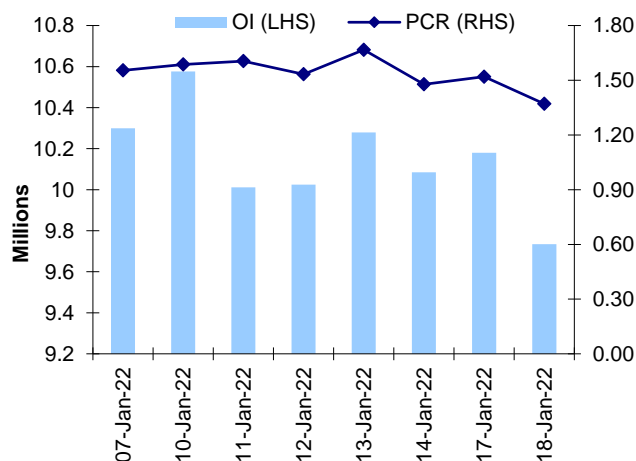
Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide-open interest is 1,000,851Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MANAPPURAM	17.1%	2,42,10,000	-3.0%
LALPATHLAB	14.9%	6,17,625	-3.9%
APOLLOHOSP	14.4%	28,05,125	-6.0%
GMRINFRA	11.1%	8,29,57,500	-3.2%
NAM-INDIA	10.9%	38,76,800	-3.3%
AARTIIND	10.6%	22,72,050	-2.1%
LICHSGFIN	9.7%	2,14,86,000	-2.8%
AMBUJACEM	9.3%	1,44,18,000	-6.7%
METROPOLIS	8.7%	6,37,400	-4.4%
ABBOTINDIA	8.1%	62,750	-1.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-14.0%	11,01,000	-1.4%
CHAMBLFERT	-13.9%	37,99,500	-1.1%
CROMPTON	-11.6%	22,19,800	-2.1%
ATUL	-11.4%	80,025	-4.3%
INDIACEM	-10.2%	1,49,35,000	-6.2%
GNFC	-9.6%	34,47,600	-3.8%
GRANULES	-9.1%	1,66,78,000	-2.3%
IRCTC	-8.1%	1,06,79,375	-4.0%
POLYCAB	-7.3%	8,57,100	-1.6%
M&M	-7.3%	1,26,43,400	-1.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	2,40,55,886	1,74,812	725
TATAMOTORS	1,93,53,195	1,00,638	511
HCLTECH	77,99,487	96,619	1,220
TCS	23,89,041	95,796	3,991
HDFCBANK	61,70,576	94,840	1,529
ICICIBANK	1,08,35,146	89,690	823
TECHM	48,78,369	82,327	1,661
TATAPOWER	3,04,08,196	74,532	239
RELIANCE	28,68,235	72,854	2,522

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	700	CE	1.4	632	156,42,400
NTPC	135	CE	1.4	135	187,75,800
ONGC	165	CE	1.9	164	148,14,800
M&M	900	CE	12.8	891	29,64,500
TCS	4,000	CE	45.3	3,984	20,00,100
HCLTECH	1,300	CE	3.7	1,213	47,99,900
ULTRACEMCO	8,000	CE	29.9	7,560	3,85,200
ONGC	170	CE	1.0	164	117,04,000
WIPRO	720	CE	1.0	632	65,10,400
NTPC	140	CE	0.7	135	92,68,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	2.1	496	68,30,550
ONGC	160	PE	0.7	164	80,85,000
M&M	850	PE	1.3	891	14,67,900
WIPRO	600	PE	2.8	632	27,00,800
TCS	3,800	PE	6.7	3,984	7,76,100
M&M	860	PE	2.6	891	9,26,100
WIPRO	650	PE	23.2	632	22,10,400
DRREDDY	4,700	PE	77.4	4,701	1,89,250
IOC	120	PE	0.6	124	27,75,500
TCS	4,000	PE	60.6	3,984	5,94,900

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CADILAHC	430	CE	6,13,800	3000%	7.2
APOLLOHOSP	4,800	CE	1,22,375	2125%	63.9
CADILAHC	420	CE	2,56,300	1564%	11.9
TECHM	1,680	CE	2,73,000	1038%	31.0
CHOLAFIN	700	CE	1,41,250	1030%	1.2
BANKBARODA	107	CE	1,05,300	800%	0.3
STAR	440	CE	1,25,100	632%	10.4
TECHM	1,660	CE	1,44,000	586%	41.3
HCLTECH	1,230	CE	3,49,300	437%	13.7
MANAPPURAM	172	CE	19,11,000	406%	2.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ABFRL	320	PE	2,28,800	2833%	14.7
IOC	126	PE	3,44,500	1225%	3.8
IDFC	56	PE	1,20,000	500%	0.4
INDHOTEL	215	PE	1,40,770	250%	11.1
ITC	227	PE	1,40,800	214%	7.9
L&TFH	81	PE	4,46,200	194%	3.8
VEDL	290	PE	16,64,700	166%	1.2
MANAPPURAM	172	PE	1,11,000	164%	11.0
IDFC	65	PE	14,80,000	164%	3.2
BIOCON	345	PE	5,38,200	154%	8.4

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,560	CE	27,280	12.4
HDFCBANK	1,540	CE	26,096	19.2
BAJFINANCE	8,000	CE	24,755	107.0
RELIANCE	2,600	CE	23,401	17.8
HDFCBANK	1,600	CE	18,710	5.3
TCS	4,000	CE	18,536	45.3
AXISBANK	730	CE	18,147	13.6
ADANI	1,900	CE	17,105	28.8
HDFCBANK	1,550	CE	17,011	15.8
ULTRACEMCO	8,000	CE	15,299	29.9

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	10,747	35.8
INFY	1,900	PE	9,734	16.0
MARUTI	8,000	PE	9,493	187.1
TCS	4,000	PE	9,026	60.6
APOLLOHOSP	4,500	PE	8,737	79.4
HDFCBANK	1,500	PE	8,518	10.6
TATASTEEL	1,200	PE	8,033	32.0
TCS	3,900	PE	7,730	18.2
SBIN	500	PE	7,718	5.2
HDFCBANK	1,520	PE	7,499	16.5

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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