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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	17,804	86,20,750	1,07,07,100	47.1	0.74	17645
PREVIOUS	17,974	92,17,500	92,74,950	36.1	1.18	
% CHANGE	-0.95%	-6.47%	15.44%	-	-	

OUTLOOK

Nifty

- Nifty opened with a negative bias and stooped lower in the second half of the trading session.
- Nifty lost 181 points to close at 17757.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000CE and 17600PE.
- PCR OI stands at 0.74 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 17645.

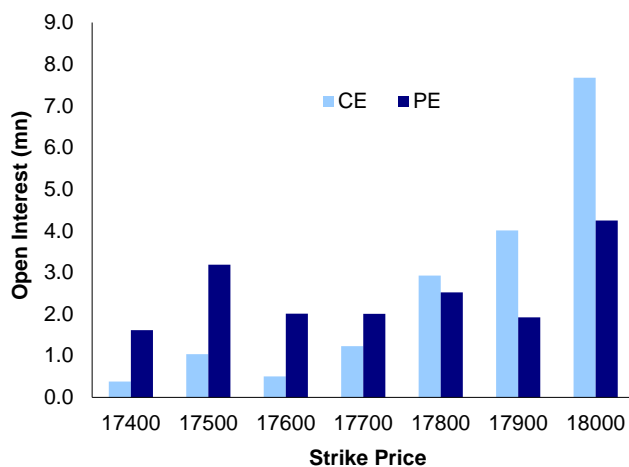
NIFTY LEVELS

17425 17645 17828 18080 18187 18368

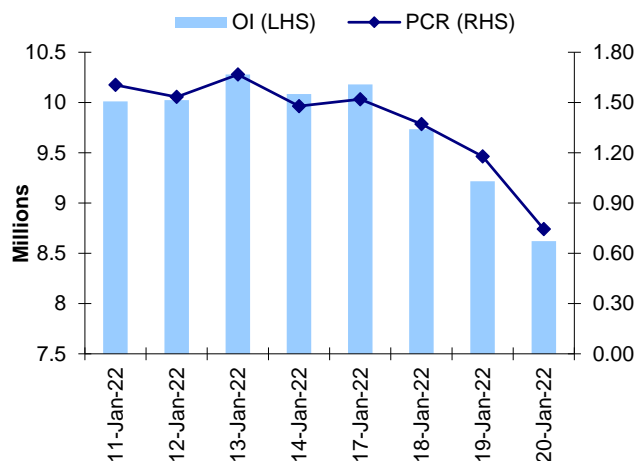
Stocks

- **Sector:-** Pharma stocks traded negative.
- Market wide-open interest is 822,177Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	26.1%	15,92,400	-1.7%
HINDUNILVR	10.8%	1,06,85,400	-2.1%
BAJAJFINSV	7.4%	6,18,450	-4.5%
AMARAJABAT	7.1%	1,05,25,000	-2.0%
INFY	6.8%	3,41,40,900	-2.3%
INDIAMART	6.4%	2,80,500	-0.9%
MRF	6.0%	58,350	-3.7%
AMBUJACEM	5.9%	1,59,00,000	0.1%
ICICIBANK	5.4%	7,61,36,500	0.2%
ATUL	5.3%	1,00,500	-1.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BAJAJ-AUTO	-8.7%	28,53,000	-3.7%
GRANULES	-5.4%	1,48,72,250	1.4%
ALKEM	-4.8%	2,58,600	0.9%
CHAMBLFERT	-4.5%	39,78,000	-1.2%
LTI	-4.2%	10,54,200	-1.4%
JKCEMENT	-3.7%	3,44,750	0.5%
IRCTC	-3.5%	1,01,62,250	0.5%
POLYCAB	-3.4%	8,90,400	1.0%
NAM-INDIA	-3.2%	37,42,400	0.0%
M&M	-3.1%	1,22,63,300	-1.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	61,76,776	2,37,376	3,827
RELIANCE	76,12,203	1,88,857	2,477
HDFCBANK	75,98,923	1,14,952	1,509
ICICIBANK	1,35,67,654	1,09,371	810
ASIANPAINT	30,75,678	1,00,953	3,306
HDFC	37,59,429	96,710	2,569
TATAMOTORS	1,83,64,451	95,146	516
SBIN	1,77,24,642	91,071	511
TATAPOWER	3,59,90,609	89,486	249

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	700	CE	0.7	616	149,76,800
NTPC	135	CE	1.5	135	185,36,400
TCS	4,000	CE	8.4	3,841	24,39,000
GAIL	150	CE	2.0	148	80,33,700
M&M	900	CE	6.8	882	29,38,600
ONGC	170	CE	1.6	167	154,23,100
NTPC	140	CE	0.6	135	92,79,600
ULTRACEMCO	7,800	CE	24.7	7,470	3,46,300
HCLTECH	1,300	CE	1.6	1,180	40,08,200
ULTRACEMCO	8,000	CE	12.5	7,470	3,17,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	0.5	504	74,51,900
ONGC	160	PE	0.2	167	1,08,33,900
M&M	850	PE	0.8	882	15,10,600
ONGC	165	PE	1.1	167	80,54,200
TCS	3,800	PE	22.4	3,841	6,96,450
M&M	860	PE	2.1	882	8,98,100
WIPRO	600	PE	3.1	616	23,22,400
POWERGRID	210	PE	1.9	215	23,25,188
TATAMOTORS	500	PE	3.9	517	51,24,300
POWERGRID	200	PE	0.5	215	21,75,864

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDUNILVR	2,280	CE	1,06,500	1045%	33.8
WIPRO	615	CE	2,50,400	979%	8.9
CHOLAFIN	680	CE	1,25,000	669%	5.9
HDFC	2,580	CE	1,87,500	551%	27.4
INFY	1,840	CE	7,30,200	437%	15.3
WIPRO	610	CE	2,58,400	430%	11.5
CHOLAFIN	670	CE	2,02,500	391%	7.8
CANBK	235	CE	40,98,600	341%	3.2
HCLTECH	1,180	CE	4,36,800	285%	17.5
CANBK	232	CE	6,64,200	284%	4.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	71	PE	8,65,628	9600%	0.1
CANBK	235	PE	5,83,200	2600%	8.9
ICICIGI	1,340	PE	1,08,800	2460%	9.2
COALINDIA	167	PE	5,16,600	1267%	4.4
CHOLAFIN	620	PE	4,76,250	1214%	5.2
POWERGRID	212	PE	6,02,629	653%	2.8
POWERGRID	215	PE	4,95,969	447%	3.9
HDFCBANK	1,370	PE	1,15,500	400%	0.1
ICICIGI	1,300	PE	1,11,350	297%	4.3
CANBK	227	PE	1,99,800	270%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	38,275	38.1
TCS	4,000	CE	22,958	8.4
TCS	3,900	CE	21,100	20.0
ASIANPAINT	3,400	CE	20,591	26.6
INFY	1,840	CE	20,108	15.3
RELIANCE	2,600	CE	19,718	10.0
ASIANPAINT	3,300	CE	19,345	63.3
BAJFINANCE	8,000	CE	17,871	26.9
SBIN	520	CE	16,962	5.1
TATASTEEL	1,220	CE	16,166	22.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	16,327	10.3
ASIANPAINT	3,200	PE	13,444	19.9
INFY	1,800	PE	12,088	11.9
TCS	3,800	PE	10,738	22.4
RELIANCE	2,500	PE	9,381	48.8
TATASTEEL	1,200	PE	8,976	19.9
INFY	1,820	PE	8,822	19.2
HDFCBANK	1,500	PE	7,695	11.2
ASIANPAINT	3,300	PE	7,368	43.8
BAJFINANCE	7,500	PE	7,285	97.1

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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