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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	17,564	10,561,900	9,122,200	-11.55	0.88	16800
PREVIOUS	17,541	11,338,400	9,476,400	-22.3	1.17	
% CHANGE	0.14%	-6.85%	-3.74%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but failed to maintain its highs and closed flat.
- Nifty added 12 points to close at 17576.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17700CE and in 17600PE.
- PCR OI stands at 0.88 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 16800.

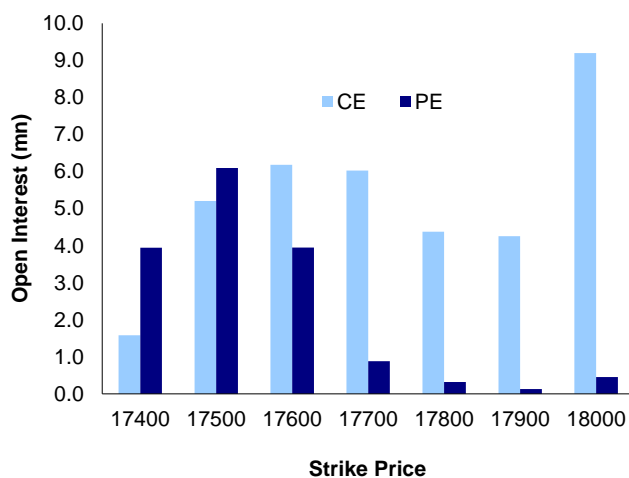
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

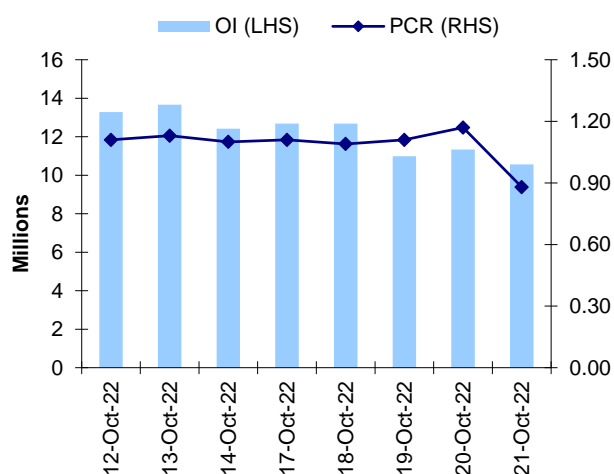
Stocks

- **Sector:** Private banking stocks traded positive.
- Market wide open interest is 1,067,208Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	22.4%	9,005,700	-5.4%
AXISBANK	16.8%	59,740,800	9.0%
LAURUSLABS	16.7%	7,235,100	-7.6%
BAJFINANCE	13.5%	5,434,500	-3.2%
METROPOLIS	11.6%	732,900	2.4%
SRTRANSFIN	11.0%	4,600,800	-1.5%
SBICARD	10.2%	5,846,400	-2.4%
MFSL	9.9%	2,763,150	-1.6%
UBL	9.7%	1,365,200	-1.0%
JUBLFOOD	9.2%	13,280,000	-0.2%
IDFCFIRSTB	9.2%	225,780,000	0.9%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-26.0%	6,141,250	3.8%
NMDC	-20.9%	40,431,150	-1.7%
COFORGE	-20.8%	851,700	0.1%
HDFCAMC	-15.8%	2,064,000	1.7%
LALPATHLAB	-13.9%	1,100,250	2.4%
POLYCAB	-13.4%	975,900	1.8%
CROMPTON	-13.4%	5,619,000	-2.0%
ICICIPRULI	-12.0%	7,428,000	-1.7%
RAMCOCEM	-11.7%	3,361,750	-0.7%
LTI	-10.2%	1,169,550	0.1%
INDIAMART	-9.7%	323,100	-1.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	58,057,724	512,244	900
ICICIBANK	17,022,807	153,688	907
CANBK	36,000,283	96,066	269
ITC	27,372,160	95,488	346
RELIANCE	3,804,352	94,786	2,472
HDFC	3,242,255	76,529	2,350
HDFCBANK	5,246,303	75,901	1,439
KOTAKBANK	3,941,971	74,921	1,903
SBIN	11,767,639	66,216	561

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	1.2	239	10,340,400
ONGC	140	CE	0.1	132	9,170,700
BAJAJ-AUTO	3,700	CE	26.2	3,674	337,500
HEROMOTOCO	2,800	CE	1.2	2,567	549,000
HEROMOTOCO	2,700	CE	2.7	2,567	465,300
ONGC	135	CE	0.5	132	6,198,500
COALINDIA	245	CE	0.4	239	5,124,000
COALINDIA	250	CE	0.3	239	5,044,200
MARUTI	9,000	CE	19.1	8,716	409,100
ITC	350	CE	1.8	346	11,219,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ULTRACEMCO	6,000	PE	7.6	6,370	189,000
AXISBANK	800	PE	0.6	896	4,156,800
HEROMOTOCO	2,550	PE	17.1	2,567	157,800
HEROMOTOCO	2,500	PE	6.3	2,567	153,900
ONGC	130	PE	0.9	132	2,367,750
AXISBANK	870	PE	4.6	896	3,260,400
AXISBANK	860	PE	3.2	896	3,106,800
SBIN	540	PE	0.6	561	2,770,500
SBIN	550	PE	1.6	561	2,766,000
BHARTIARTL	780	PE	0.7	793	2,544,100

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	150	CE	1,015,000	20200%	0.5
LAURUSLABS	490	CE	114,300	4133%	7.2
BANKBARODA	160	CE	748,800	3100%	0.1
IDFCFIRSTB	65	CE	1,245,000	1560%	0.2
AXISBANK	920	CE	2,304,000	1412%	4.8
BERGEPAIN	600	CE	312,400	952%	4.0
MFSL	710	CE	116,350	752%	6.9
AXISBANK	940	CE	1,320,000	691%	2.3
BERGEPAIN	610	CE	149,600	386%	2.3
CANBK	277	CE	102,600	375%	1.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	890	PE	1,294,800	53850%	9.9
AXISBANK	880	PE	2,396,400	22089%	6.8
CANBK	265	PE	756,000	13900%	2.4
AXISBANK	860	PE	3,106,800	7092%	3.2
AXISBANK	870	PE	3,260,400	6219%	4.6
CANBK	270	PE	896,400	3589%	4.8
AXISBANK	850	PE	2,944,800	2597%	2.2
AXISBANK	840	PE	1,783,200	543%	1.6
SBILIFE	1,220	PE	255,750	441%	7.5
BERGEPAIN	570	PE	138,600	404%	2.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AXISBANK	900	CE	98,882	10.4
AXISBANK	880	CE	47,914	22.0
RELIANCE	2,500	CE	44,110	22.6
BAJFINANCE	7,500	CE	41,094	25.2
AXISBANK	890	CE	34,546	15.3
RELIANCE	2,520	CE	27,609	16.8
BAJFINANCE	7,400	CE	26,645	38.7
AXISBANK	910	CE	25,074	7.2
INFY	1,500	CE	24,887	5.4
AXISBANK	920	CE	24,310	4.8

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
AXISBANK	870	PE	25,014	4.6
AXISBANK	860	PE	23,037	3.2
AXISBANK	850	PE	21,326	2.2
AXISBANK	880	PE	17,872	6.8
BAJFINANCE	7,200	PE	16,871	102.0
RELIANCE	2,500	PE	14,606	47.2
AXISBANK	820	PE	12,791	0.9
AXISBANK	840	PE	12,283	1.6
RELIANCE	2,400	PE	12,281	7.7
BAJFINANCE	7,000	PE	12,196	34.6

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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