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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	16,942	1,38,69,950	56,36,800	11.4	1.47	<b>16418</b>
PREVIOUS	16,718	1,34,18,250	61,39,600	13.15	1.48	
% CHANGE	1.34%	3.37%	-8.19%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and gained significantly in the second half of the trading session.
- Nifty added 225 points to close at 16931.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 17400CE and 16800PE.
- PCR OI stands at 1.47 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 16418.

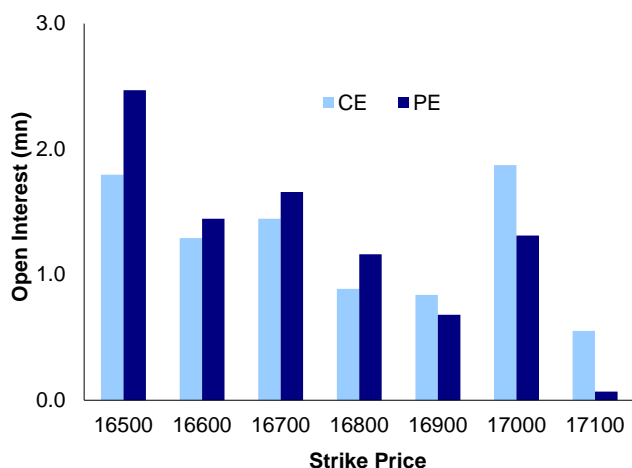
### NIFTY LEVELS

16418    16577    16668    16807    16920    17063

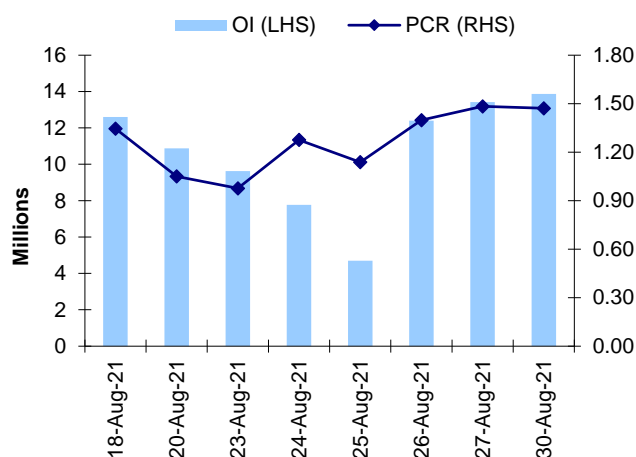
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 739,001Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIAMART	476.4%	84,300	9.0%
POLYCAB	447.1%	3,93,900	7.3%
SYNGENE	282.4%	3,31,500	2.0%
IEX	197.5%	28,30,000	10.6%
MCX	167.6%	7,35,350	1.9%
CANFINHOME	148.0%	4,83,600	7.9%
IPCALAB	122.7%	48,600	0.9%
DIXON	62.7%	1,66,000	1.7%
OFSS	35.3%	1,29,750	-1.0%
HAL	24.0%	8,23,650	1.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SRF	-14.4%	5,70,125	3.1%
MPHASIS	-6.6%	11,22,550	-1.0%
METROPOLIS	-4.9%	2,91,400	2.3%
LICHSGFIN	-4.3%	2,34,36,000	2.5%
AMARAJABAT	-4.3%	80,78,000	1.6%
SBILIFE	-4.2%	61,36,500	-0.3%
COALINDIA	-4.1%	5,41,54,800	3.6%
ABFRL	-3.4%	88,86,800	2.9%
HEROMOTOCO	-3.2%	50,12,400	2.0%
TATAMOTORS	-3.2%	10,28,28,000	2.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,97,59,785	2,41,355	620
TATASTEEL	1,34,44,387	1,92,317	1,441
RELIANCE	64,73,487	1,46,382	2,270
AXISBANK	1,25,17,507	96,979	784
SBIN	2,03,08,691	85,213	423
ICICIBANK	1,07,97,869	76,566	714
TCS	20,33,114	75,583	3,701
HDFCBANK	45,24,583	70,729	1,568
LT	33,45,934	55,772	1,660

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	CE	4.3	141	73,58,400
TATAMOTORS	300	CE	9.7	293	137,62,650
ITC	210	CE	3.4	208	223,20,000
IOC	110	CE	2.4	108	68,64,000
M&M	800	CE	22.5	794	13,49,600
COALINDIA	150	CE	1.3	141	60,31,200
HEROMOTOCO	2,800	CE	36.9	2,729	4,84,800
HDFCBANK	1,560	CE	39.6	1,573	21,63,700
COALINDIA	145	CE	2.4	141	49,60,200
ITC	220	CE	1.3	208	160,25,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,700	PE	49.6	2,729	3,69,000
COALINDIA	130	PE	0.6	141	29,02,200
ITC	200	PE	1.2	208	92,54,400
HDFCBANK	1,560	PE	26.6	1,573	11,68,200
KOTAKBANK	1,700	PE	22.2	1,743	8,26,400
AXISBANK	750	PE	8.2	785	13,95,600
TATAPOWER	120	PE	1.3	130	58,72,500
SBIN	400	PE	4.4	423	42,28,500
TCS	3,600	PE	41.5	3,712	4,64,700
MARUTI	6,500	PE	66.1	6,805	1,58,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	900	CE	3,68,400	10133%	1.5
IEX	530	CE	2,47,500	9800%	8.3
POLYCAB	2,100	CE	1,09,800	4475%	66.4
CANFINHOME	600	CE	1,49,175	2450%	14.4
ASHOKLEY	105	CE	1,71,000	1800%	17.1
IEX	470	CE	2,20,000	1660%	29.8
MFSL	1,060	CE	1,67,700	1513%	51.5
MANAPPURAM	177	CE	1,44,000	1100%	2.0
DEEPAKNTR	2,500	CE	1,27,500	881%	24.1
BHARATFORG	770	CE	3,19,500	868%	26.6

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AXISBANK	770	PE	4,83,600	7960%	14.3
BHARATFORG	760	PE	1,00,500	3250%	30.7
AXISBANK	780	PE	3,80,400	2013%	18.5
CIPLA	950	PE	2,18,400	1100%	33.9
PFC	127	PE	4,46,400	929%	3.4
AMBUJACEM	420	PE	1,02,000	750%	14.8
DEEPAKNTR	2,200	PE	1,37,000	706%	53.4
ICICIBANK	710	PE	7,48,000	485%	14.9
BHARATFORG	650	PE	1,38,000	338%	3.2
KOTAKBANK	1,740	PE	1,87,600	323%	38.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	CE	31,427	43.4
BHARTIARTL	620	CE	13,678	22.2
SBIN	420	CE	12,954	14.3
RELIANCE	2,240	CE	12,209	73.1
RELIANCE	2,260	CE	12,093	61.9
AXISBANK	800	CE	11,245	14.8
BHARTIARTL	600	CE	10,967	32.5
MARUTI	7,000	CE	10,287	105.1
TATASTEEL	1,500	CE	10,175	35.7
BAJFINANCE	7,200	CE	10,010	233.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	10,083	24.6
BHARTIARTL	600	PE	5,066	12.2
RELIANCE	2,100	PE	4,959	7.7
TATASTEEL	1,400	PE	4,360	38.1
INFY	1,700	PE	4,052	35.5
RELIANCE	2,240	PE	4,040	37.8
SBIN	400	PE	3,972	4.4
ICICIBANK	700	PE	3,936	10.7
RELIANCE	2,260	PE	3,881	46.4
TCS	3,700	PE	3,689	79.0

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## 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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