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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	16,896	12,601,350	12,492,050	8.65	1.16	16800
PREVIOUS	17,103	12,028,850	14,773,700	9.2	1.20	
% CHANGE	-1.21%	4.76%	-15.44%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but continued to stoop lower through the day.
- Nifty lost 207 points to close at 16887.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17000 strike.
- PCR OI stands at 1.16 compared to 1.20 in the previous trading session.
- Nifty to trade with a support of 16800.

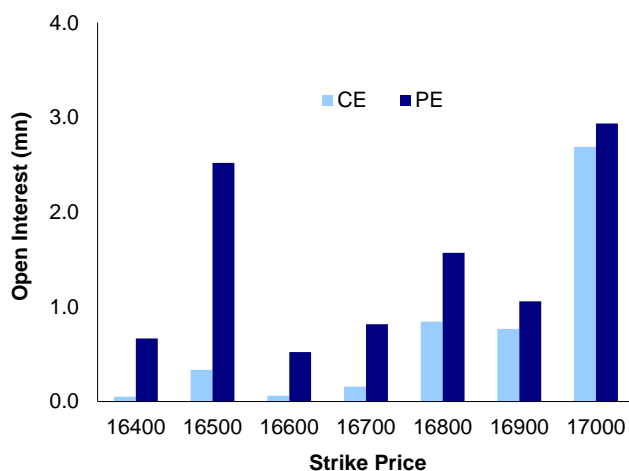
NIFTY LEVELS

16800 17020 17160 17340 17520 17780

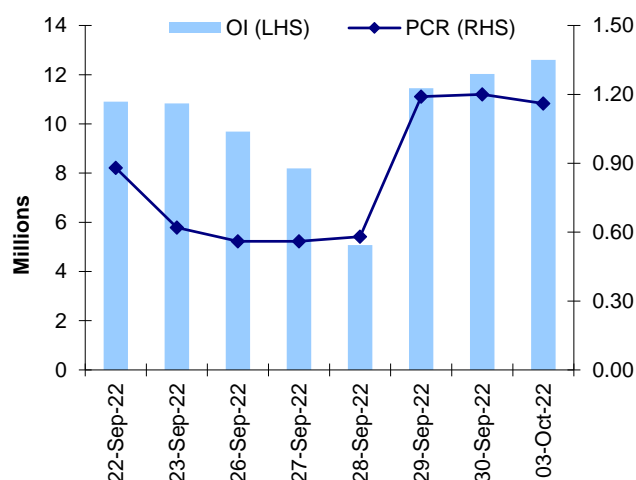
Stocks

- **Sector:** - Midcaps and Banking stocks lost ground.
- Market wide open interest is 1,028,003 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSON	49.1%	66,946,500	-33.1%
CROMPTON	21.4%	4,449,000	-2.5%
EICHERMOT	16.6%	3,771,250	-5.7%
ONGC	16.1%	42,115,150	4.4%
CUB	12.6%	5,450,000	-2.9%
MPHASIS	9.2%	2,087,750	-3.9%
IPCALAB	8.2%	1,293,500	2.1%
RECLTD	8.0%	42,912,000	-2.3%
BAJAJ-AUTO	7.1%	2,623,000	-0.4%
GAIL	7.0%	61,506,300	-2.2%
CANBK	7.0%	40,869,900	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABFRL	-16.5%	7,807,800	-4.8%
TVSMOTOR	-13.9%	5,380,200	-3.6%
MCX	-7.8%	2,561,200	2.3%
JKCEMENT	-7.5%	345,000	-2.9%
CHAMBLFERT	-6.1%	5,386,500	-2.1%
BOSCHLTD	-5.8%	187,150	-1.2%
NAVINFLUOR	-5.8%	440,325	-0.4%
ABB	-5.5%	1,293,750	-3.0%
ADANIENT	-5.3%	16,096,500	-8.6%
HONAUT	-5.2%	18,525	-1.5%
ALKEM	-4.5%	347,200	-0.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIENT	7,578,847	245,521	3,157
RELIANCE	5,470,030	130,299	2,370
BHARTIARTL	12,619,046	101,556	803
MARUTI	1,123,076	96,865	8,547
RELIANCE	3,851,162	91,571	2,378
TATAMOTORS	20,332,430	81,440	398
HDFCBANK	5,770,556	81,365	1,413
AMBUJACEM	14,296,197	71,181	489
ICICIBANK	8,232,026	70,114	848

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	2.5	133	8,177,400
MARUTI	9,000	CE	136.1	8,561	458,800
TATAMOTORS	450	CE	3.6	396	8,475,900
M&M	1,300	CE	22.7	1,254	1,192,100
ONGC	135	CE	4.2	133	5,097,400
ITC	350	CE	1.9	325	8,924,800
HEROMOTOCO	2,700	CE	28.9	2,539	306,900
EICHERMOT	3,800	CE	28.9	3,433	399,350
ONGC	130	CE	6.8	133	4,377,450
HINDALCO	400	CE	8.0	382	3,075,575

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ITC	300	PE	1.4	325	4,636,800
TATAMOTORS	400	PE	20.1	396	4,018,500
INDUSINDBK	1,100	PE	20.7	1,160	1,108,800
RELIANCE	2,200	PE	14.5	2,379	1,967,250
ULTRACEMCO	6,000	PE	125.3	6,262	102,900
LUPIN	700	PE	17.4	723	418,200
ITC	330	PE	10.9	325	3,766,400
SBIN	500	PE	9.2	521	2,500,500
ONGC	130	PE	3.8	133	2,017,400
ITC	320	PE	5.7	325	3,616,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	380	CE	108,625	7800%	19.5
LUPIN	860	CE	198,900	5750%	1.8
MOTHERSON	100	CE	1,525,500	4138%	0.2
TATAMOTORS	455	CE	118,275	2667%	3.1
NATIONALUM	69	CE	229,500	2600%	3.1
MANAPPURAM	99	CE	132,000	2100%	3.0
INDHOTEL	355	CE	148,814	1750%	7.1
HINDPETRO	225	CE	194,400	1700%	5.3
ZEEL	230	CE	150,000	1567%	27.8
IDFC	77	CE	130,000	1200%	0.4

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	112	PE	270,000	7100%	0.3
NATIONALUM	69	PE	165,750	3800%	3.3
ONGC	137	PE	196,350	2450%	7.7
GSPL	230	PE	120,000	2300%	9.1
AMBUJACEM	360	PE	243,000	2150%	2.5
APOLLOTYRE	220	PE	122,500	1650%	1.0
TATAMOTORS	310	PE	119,700	1580%	1.0
AUROPHARMA	530	PE	114,000	1167%	16.8
L&TFH	69	PE	107,088	1100%	1.8
ZYDUSLIFE	410	PE	255,600	1083%	15.0

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	28,070	60.0
RELIANCE	2,500	CE	17,921	26.3
BHARTIARTL	800	CE	12,619	21.2
BHARTIARTL	820	CE	11,921	13.1
MARUTI	9,000	CE	11,619	136.1
RELIANCE	2,440	CE	10,362	43.3
LUPIN	700	CE	9,570	40.2
INFY	1,400	CE	9,397	45.3
SUNPHARMA	960	CE	9,176	21.0
RELIANCE	2,600	CE	9,081	12.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIENIT	3,000	PE	12,384	135.2
RELIANCE	2,300	PE	7,468	37.4
ADANIENIT	3,200	PE	7,343	217.7
ADANIENIT	2,500	PE	7,197	31.7
RELIANCE	2,400	PE	7,053	80.0
METROPOLIS	1,300	PE	6,862	12.7
ADANIENIT	2,800	PE	6,683	78.0
RELIANCE	2,200	PE	6,677	14.5
HDFCBANK	1,400	PE	6,629	28.3
RELIANCE	2,380	PE	6,223	69.8

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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