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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	16,703	1,07,55,750	1,68,01,350	25.5	1.47	17135
PREVIOUS	17,084	92,38,700	1,00,07,400	15.25	1.65	
% CHANGE	-2.23%	16.42%	67.89%	-	-	

OUTLOOK

Nifty

- Nifty opened flat but stooped lower in the second half.
- Nifty lost 391 points to close at 16677.
- OI concentration seen in 17000CE and 16000PE.
- Addition witnessed in 17000CE and in 16800PE.
- PCR OI stands at 1.47 compared to 1.65 in the previous trading session.
- Nifty to trade with a resistance of 17135.

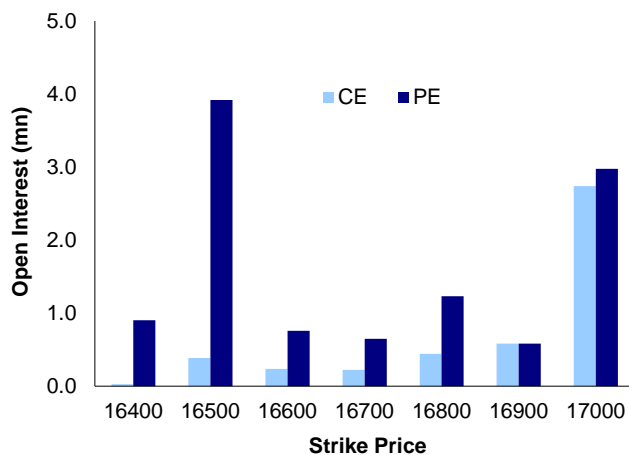
NIFTY LEVELS

16932 17070 17135 17281 17458 17582

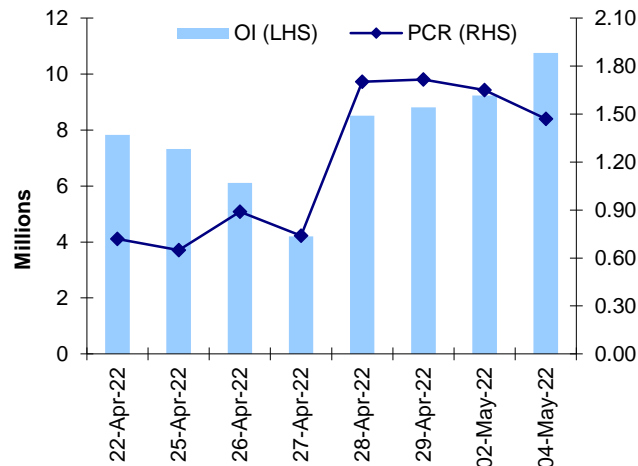
Stocks

- **Sector:-** All sectors traded in the red.
- Market wide open interest is 1,045,238Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
RAIN	18.3%	78,64,500	5.0%
INDIAMART	15.9%	3,58,350	-1.0%
FSL	9.6%	1,17,93,600	-4.0%
APOLLOHOSP	7.9%	21,06,750	-6.8%
NAUKRI	7.6%	14,52,000	-6.7%
LALPATHLAB	7.3%	7,71,750	-4.0%
HAVELLS	7.0%	49,57,500	-2.9%
IPCALAB	6.8%	7,08,300	-1.0%
DIXON	6.7%	8,59,000	-4.6%
HONAUT	5.7%	5,880	-2.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GUJGASLTD	-12.4%	36,17,500	1.3%
CROMPTON	-8.6%	37,16,500	-2.4%
ASHOKLEY	-8.4%	2,93,85,000	-4.5%
PETRONET	-7.1%	1,50,36,000	2.7%
CHAMBLFERT	-7.1%	26,88,000	-2.9%
M&MFIN	-6.1%	2,97,68,000	-1.0%
CHOLAFIN	-4.6%	84,45,000	-4.6%
ABCAPITAL	-4.5%	2,16,00,600	-2.5%
ONGC	-4.4%	4,94,07,050	3.8%
ESCORTS	-3.8%	37,31,200	-0.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	88,82,792	2,42,325	2,694
HDFCBANK	1,45,27,958	1,99,987	1,356
TATASTEEL	1,38,37,402	1,78,447	1,261
HDFC	47,54,704	1,06,619	2,207
AXISBANK	1,45,48,684	1,04,665	707
KOTAKBANK	57,46,474	1,02,925	1,776
ICICIBANK	1,22,12,165	89,660	724
TCS	23,05,825	80,966	3,480
TATAPOWER	3,07,80,217	76,758	245

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	165	CE	2.0	159	1,42,61,400
MARUTI	8,000	CE	63.5	7,417	4,98,100
NTPC	160	CE	3.9	159	1,13,14,500
COALINDIA	200	CE	3.8	188	71,23,200
POWERGRID	240	CE	5.3	238	58,44,968
ONGC	170	CE	2.8	163	71,80,250
AXISBANK	800	CE	3.6	710	84,24,000
ONGC	165	CE	4.4	163	68,64,550
HINDALCO	500	CE	7.3	463	53,55,650
ITC	265	CE	4.2	259	1,08,03,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	250	PE	13.9	246	60,31,125
TATAMOTORS	400	PE	9.0	424	46,25,550
SBIN	450	PE	6.9	479	30,87,000
ITC	250	PE	3.0	259	45,08,800
WIPRO	500	PE	18.8	494	17,86,400
ITC	260	PE	7.0	259	39,84,000
SBIN	500	PE	30.4	479	26,10,000
KOTAKBANK	1,700	PE	21.3	1,784	5,74,000
WIPRO	450	PE	3.8	494	14,32,000
TATAPOWER	220	PE	2.4	246	37,53,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TITAN	2,300	CE	1,23,000	2633%	65.4
VOLTAS	1,200	CE	2,31,500	2105%	25.0
IEX	205	CE	3,86,250	1960%	8.7
BANKBARODA	109	CE	1,63,800	1300%	4.9
MCDOWELL-N	840	CE	1,15,625	988%	22.2
IOC	141	CE	1,17,000	800%	0.6
DLF	360	CE	4,32,300	539%	10.8
NTPC	167	CE	2,67,900	488%	1.7
CIPLA	960	CE	1,21,550	484%	28.8
BRITANNIA	3,500	CE	2,48,400	472%	51.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DLF	280	PE	1,23,750	7400%	1.6
IDFCFIRSTB	31	PE	1,77,600	1500%	0.2
IOC	140	PE	3,57,500	1000%	14.3
NATIONALUM	92	PE	1,65,750	550%	1.6
TITAN	2,280	PE	1,29,000	473%	69.5
RAIN	150	PE	1,92,500	381%	1.8
ASHOKLEY	112	PE	2,92,500	306%	2.2
IDFC	54	PE	5,50,000	267%	1.2
PFC	109	PE	2,72,800	238%	1.5
M&MFIN	155	PE	1,08,000	238%	1.1

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
KOTAKBANK	1,800	CE	24,584	44.4
HDFCBANK	1,400	CE	22,272	19.4
TATASTEEL	1,300	CE	21,552	34.2
RELIANCE	2,800	CE	19,823	46.5
TATASTEEL	1,400	CE	17,723	11.2
BRITANNIA	3,500	CE	15,150	51.2
INFY	1,600	CE	14,028	20.2
RELIANCE	3,000	CE	13,880	12.0
RELIANCE	2,900	CE	12,557	22.6
TATASTEEL	1,340	CE	12,148	21.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	10,006	82.2
TATASTEEL	1,300	PE	7,453	67.6
RELIANCE	2,600	PE	7,339	42.0
TATASTEEL	1,200	PE	7,246	23.2
KOTAKBANK	1,800	PE	6,453	60.2
TATASTEEL	1,280	PE	6,212	55.6
KOTAKBANK	1,700	PE	5,715	21.3
TITAN	2,300	PE	5,709	75.0
HDFCBANK	1,300	PE	5,644	23.0
RELIANCE	2,500	PE	5,633	19.4

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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