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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	17,239	1,12,89,350	1,12,04,750	43	1.17	16806
PREVIOUS	17,433	1,17,84,950	93,07,900	31.65	1.18	
% CHANGE	-1.11%	-4.21%	20.38%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but failed to maintain its highs and stooped lower.
- Nifty lost 204 points to close at 17196.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400CE and Reduction in 17100PE.
- PCR OI stands at 1.17 compared to 1.18 in the previous trading session.
- Nifty to trade with a support of 16806.

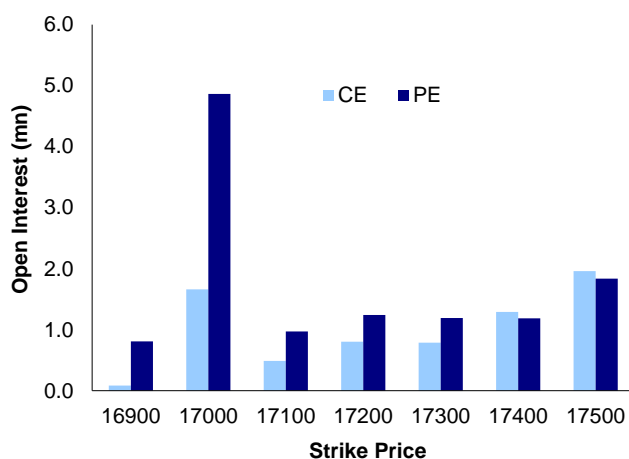
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

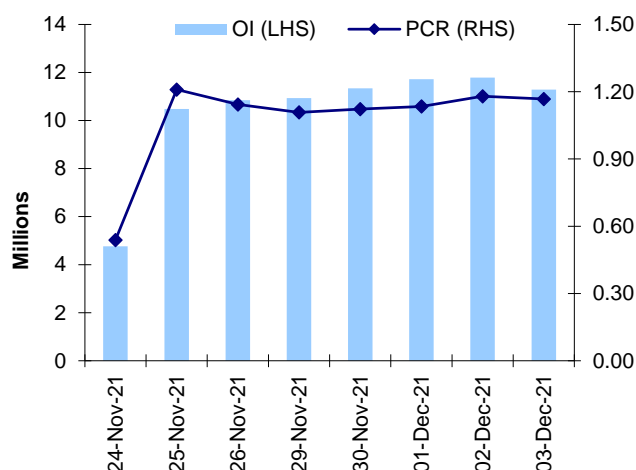
Stocks

- **Sector:-** Most sectors traded positive.
- Market wide-open interest is 813,083Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IEX	206.1%	3,75,26,250	-64.9%
GSPL	30.8%	15,36,800	1.5%
CROMPTON	30.0%	23,80,400	-1.4%
MCX	12.0%	19,62,800	-1.4%
INDIAMART	10.9%	1,89,750	-2.8%
CHAMBLFERT	10.8%	23,74,500	2.1%
PFIZER	10.3%	2,16,000	-0.3%
NAM-INDIA	9.7%	31,39,200	-1.1%
BERGEPAIN	8.2%	47,49,800	-1.8%
PIDILITIND	6.4%	32,30,000	-1.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	-14.2%	1,93,16,126	-3.9%
IDEA	-13.4%	86,05,80,000	12.9%
GUJGASLTD	-8.0%	24,10,000	-3.5%
RAMCOCEM	-6.8%	18,40,250	0.0%
IBULHSGFIN	-6.5%	4,24,88,600	0.0%
IGL	-6.1%	1,02,50,625	1.5%
PVR	-5.5%	27,11,434	3.1%
AMBUJACEM	-4.7%	1,29,07,500	-0.2%
IPCALAB	-4.7%	26,59,725	-1.6%
DEEPAKNTR	-4.2%	26,41,500	4.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	7,85,72,738	1,76,884	226
ICICIBANK	2,19,24,640	1,58,111	722
RELIANCE	58,70,468	1,45,735	2,483
HDFC	45,70,690	1,27,367	2,808
TCS	31,52,938	1,13,954	3,643
IDEA	86,54,89,758	1,11,682	13
TATAMOTORS	2,10,12,008	1,00,109	479
TATASTEEL	91,28,681	99,796	1,112
BEML	47,76,097	94,170	1,894

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	150	CE	3.0	146	97,48,200
POWERGRID	220	CE	2.4	205	37,33,100
CIPLA	1,000	CE	7.0	916	19,10,350
POWERGRID	210	CE	4.5	205	31,35,804
RELIANCE	2,500	CE	39.7	2,420	58,23,250
POWERGRID	215	CE	3.2	205	28,53,155
TATAPOWER	250	CE	3.9	227	1,51,94,250
MARUTI	8,000	CE	35.5	7,228	4,13,900
IOC	130	CE	1.3	123	37,96,000
RELIANCE	2,600	CE	17.0	2,420	37,00,750

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
KOTAKBANK	1,900	PE	53.0	1,924	8,08,400
RELIANCE	2,400	PE	61.8	2,420	18,54,250
RELIANCE	2,300	PE	30.0	2,420	18,53,250
CIPLA	900	PE	18.9	916	5,16,100
INDUSINDBK	900	PE	17.4	954	11,93,400
HDFCBANK	1,500	PE	27.1	1,515	14,99,300
TATAMOTORS	450	PE	8.1	481	39,61,500
MARUTI	7,000	PE	127.2	7,228	1,44,400
ITC	220	PE	4.6	223	1,02,01,600
BHARTIARTL	700	PE	13.8	721	25,59,302

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NMDC	165	CE	9,31,300	1444%	1.0
KOTAKBANK	1,920	CE	1,01,200	1388%	65.5
BAJAJ-AUTO	3,350	CE	1,54,250	418%	67.0
HINDPETRO	305	CE	3,32,100	413%	8.2
KOTAKBANK	1,940	CE	1,40,000	307%	54.8
NMDC	170	CE	28,00,600	227%	0.7
NMDC	157	CE	2,54,600	217%	1.9
FEDERALBNK	99	CE	1,50,000	200%	0.8
ZEEL	355	CE	9,87,000	196%	20.4
IRCTC	830	CE	3,62,375	193%	32.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	43	PE	4,05,000	1700%	2.4
ZEEL	355	PE	2,22,000	722%	23.4
ONGC	90	PE	2,84,900	640%	0.2
BPCL	385	PE	1,26,000	483%	10.7
ZEEL	360	PE	2,10,000	268%	26.5
TATAMOTORS	435	PE	5,89,950	239%	5.0
PNB	24	PE	3,04,000	217%	0.1
KOTAKBANK	1,840	PE	1,15,600	211%	31.7
KOTAKBANK	1,940	PE	3,53,600	163%	71.5
INDHOTEL	190	PE	8,80,818	141%	8.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	26,323	39.7
RELIANCE	2,600	CE	16,855	17.0
INFY	1,800	CE	12,932	17.2
INFY	1,780	CE	12,785	23.3
TATASTEEL	1,140	CE	12,667	41.6
TATASTEEL	1,200	CE	11,713	20.6
RELIANCE	2,700	CE	11,695	9.5
DEEPAKNTR	2,300	CE	9,805	97.7
TCS	3,700	CE	9,647	46.1
INFY	1,760	CE	9,368	30.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	15,187	61.8
RELIANCE	2,300	PE	12,149	30.0
KOTAKBANK	1,900	PE	10,289	53.0
TATASTEEL	1,100	PE	8,946	39.5
INFY	1,760	PE	6,714	46.4
INFY	1,700	PE	6,615	19.9
INFY	1,740	PE	6,311	35.8
TCS	3,600	PE	5,856	47.4
RELIANCE	2,460	PE	5,300	92.7
RELIANCE	2,440	PE	5,089	82.3

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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