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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	16,957	1,15,96,500	86,76,400	45.15	1.18	16806
PREVIOUS	17,239	1,12,89,350	1,12,04,750	43	1.17	
% CHANGE	-1.63%	2.72%	-22.56%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and stooped lower through the day.
- Nifty lost 284 points to close at 16912.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and in 16800PE.
- PCR OI stands at 1.18 compared to 1.17 in the previous trading session.
- Nifty to trade with a support of 16806.

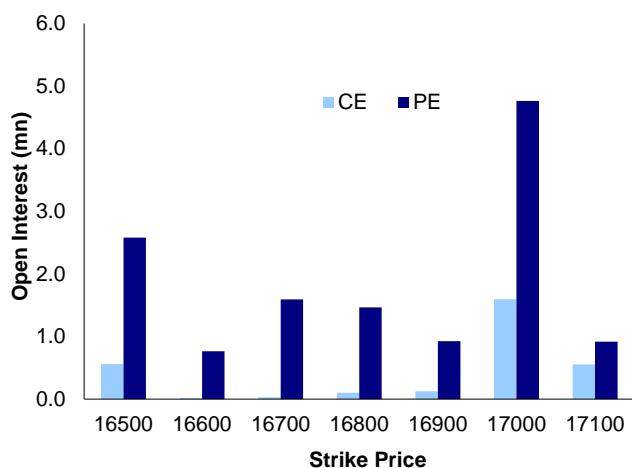
NIFTY LEVELS

16806 16891 17180 17303 17425 17645

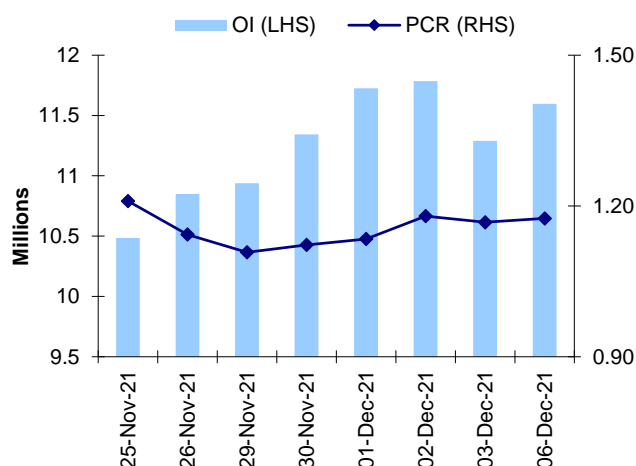
Stocks

- **Sector:-** Most sectors traded in the red.
- Market wide-open interest is 915,981Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	16.4%	46,200	-0.2%
JKCEMENT	13.1%	1,79,900	-1.4%
METROPOLIS	8.7%	6,17,800	1.5%
BOSCHLTD	7.3%	1,57,400	-2.3%
DALBHARAT	7.1%	4,97,500	-4.0%
GAIL	5.6%	4,75,98,300	-2.6%
GODREJPROP	4.8%	32,97,450	-2.9%
ICICIGI	4.6%	27,60,800	-2.1%
DIVISLAB	4.1%	22,67,100	-2.3%
BAJAJFINSV	4.1%	6,63,075	-3.4%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	-13.5%	74,45,20,000	3.8%
POWERGRID	-9.6%	1,74,65,575	-2.0%
ALKEM	-8.3%	4,43,600	-0.8%
PERSISTENT	-8.1%	2,30,700	-2.2%
PAGEIND	-5.3%	92,910	-0.3%
INDHOTEL	-4.9%	1,28,10,070	-2.8%
GUJGASLTD	-4.7%	22,97,500	-0.7%
NMDC	-4.4%	8,49,82,800	-2.1%
LTTS	-4.4%	4,71,400	-3.1%
IBULHSGFIN	-4.3%	4,06,75,100	-5.0%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
IDEA	1,69,51,43,922	2,59,132	15
ICICIBANK	2,01,29,080	1,44,501	710
ZEEL	3,82,58,224	1,36,937	356
RELIANCE	47,68,334	1,13,871	2,363
TATASTEEL	82,15,940	92,190	1,109
JSWSTEEL	1,36,99,768	89,167	643
TATAMOTORS	1,74,73,075	82,745	467
TATAPOWER	3,43,99,066	76,885	221
SBIN	1,43,53,300	67,576	465

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
CIPLA	1,000	CE	4.1	899	20,09,150
RELIANCE	2,500	CE	23.0	2,372	61,34,500
TATAPOWER	250	CE	3.0	222	159,43,500
MARUTI	8,000	CE	24.2	7,052	4,48,100
COALINDIA	151	CE	3.9	149	55,18,800
TATAPOWER	240	CE	4.7	222	115,15,500
RELIANCE	2,700	CE	6.9	2,372	36,46,250
TATAMOTORS	500	CE	8.4	468	88,52,100
ITC	250	CE	0.7	219	234,49,600
TATAPOWER	230	CE	7.4	222	107,12,250

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	200	PE	5.1	201	13,59,915
RELIANCE	2,300	PE	36.1	2,372	20,98,500
CIPLA	900	PE	25.8	899	6,07,750
HDFCBANK	1,500	PE	30.6	1,506	16,19,750
RELIANCE	2,400	PE	78.6	2,372	17,81,500
INDUSINDBK	900	PE	27.1	920	11,72,700
ASIANPAINT	3,000	PE	64.3	3,043	2,01,450
MARUTI	7,000	PE	187.5	7,052	1,50,300
DRREDDY	4,500	PE	125.1	4,505	1,26,750
TATAMOTORS	450	PE	11.8	468	39,44,400

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NAM-INDIA	370	CE	2,75,200	473%	10.6
BHARTIARTL	710	CE	6,45,012	298%	16.5
GODREJPROP	2,100	CE	3,42,875	211%	55.2
KOTAKBANK	1,900	CE	2,87,200	211%	54.1
CUMMINSIND	940	CE	4,21,200	200%	30.7
BHEL	63	CE	24,36,000	167%	2.3
SUNPHARMA	740	CE	1,19,700	159%	18.6
ASHOKLEY	165	CE	5,44,500	157%	0.2
ZEEL	375	CE	6,06,000	143%	16.2
INDUSTOWER	280	CE	7,81,200	116%	10.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASIANPAINT	3,040	PE	1,05,900	751%	82.9
GMRINFRA	44	PE	1,80,000	700%	3.3
GMRINFRA	43	PE	10,80,000	167%	2.8
IDEA	14	PE	48,30,000	165%	0.8
PFC	122	PE	1,11,600	157%	5.0
BHARTIARTL	630	PE	2,84,786	125%	3.2
ZEEL	360	PE	4,68,000	123%	23.9
INDUSTOWER	240	PE	1,34,400	109%	4.0
LT	1,780	PE	2,07,575	104%	44.4
GAIL	127	PE	1,95,200	100%	4.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	24,070	23.0
RELIANCE	2,600	CE	13,730	11.2
TATASTEEL	1,140	CE	12,938	35.9
RELIANCE	2,400	CE	12,538	53.0
TATASTEEL	1,200	CE	11,278	17.2
RELIANCE	2,700	CE	9,837	6.9
TCS	3,700	CE	8,782	21.5
TATASTEEL	1,120	CE	8,490	45.0
TCS	3,600	CE	8,097	45.5
RELIANCE	2,460	CE	7,934	32.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	13,585	78.6
RELIANCE	2,300	PE	8,640	36.1
TATASTEEL	1,100	PE	8,417	42.3
TCS	3,600	PE	7,186	99.6
INFY	1,700	PE	7,126	36.3
KOTAKBANK	1,900	PE	6,726	58.7
TCS	3,500	PE	6,264	47.6
RELIANCE	2,380	PE	6,036	67.8
RELIANCE	2,360	PE	5,819	58.1
MARUTI	7,000	PE	5,136	187.5

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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