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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	17,566	11,530,850	13,939,200	36.15	1.18	17380
PREVIOUS	17,892	12,394,850	10,781,650	14.8	1.26	
% CHANGE	-1.82%	-6.97%	29.29%	-	-	

OUTLOOK

Nifty

- Nifty opened negative and continued to trend lower through the day.
- Nifty lost 346 points to close at 17530.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17700CE and in 17200PE.
- PCR OI stands at 1.18 compared to 1.26 in the previous trading session.
- Nifty to trade with a support of 17380.

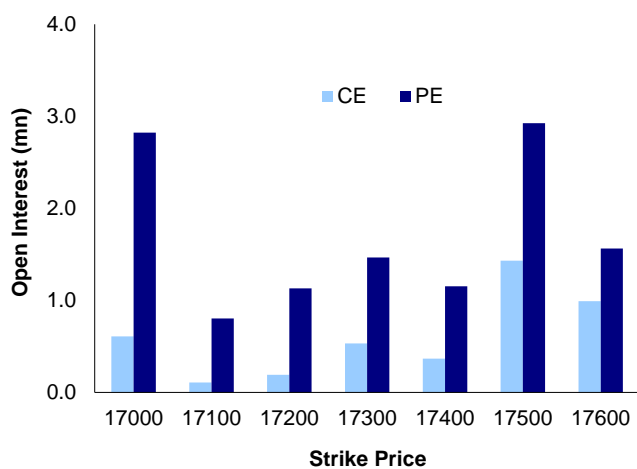
NIFTY LEVELS

17380 17507 17650 17780 17945 18080

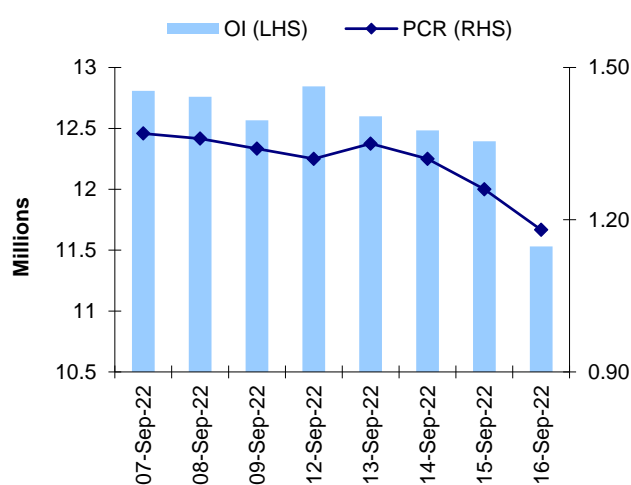
Stocks

- **Sector:** - Most sectors traded in red.
- Market wide open interest is 1,161,991 Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDIACEM	30.5%	19,676,500	-1.6%
DELTACORP	12.5%	19,814,500	1.8%
MUTHOOTFIN	9.3%	6,947,250	-2.5%
ULTRACEMCO	7.8%	2,384,500	-4.5%
CHOLAFIN	6.7%	7,428,750	-3.1%
HONAUT	6.0%	14,865	-3.5%
GODREJCP	5.2%	6,031,000	-4.2%
IOC	5.0%	108,020,250	-2.2%
CROMPTON	4.8%	4,618,500	-1.1%
PVR	4.6%	4,901,501	-4.6%
HERMOTOCO	4.5%	2,971,200	-3.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VEDL	-16.2%	29,990,950	-7.5%
ACC	-11.0%	4,706,000	-5.0%
COROMANDEL	-9.7%	1,397,900	-1.3%
ONGC	-8.4%	47,231,800	-1.0%
EICHERMOT	-7.3%	3,414,250	-2.0%
POWERGRID	-7.1%	42,446,700	-0.8%
NTPC	-6.8%	74,898,000	-1.3%
IBULHSGFIN	-6.7%	39,440,000	-6.9%
ABFRL	-6.6%	9,323,600	-3.9%
COALINDIA	-6.5%	33,217,800	-1.4%
RBLBANK	-6.1%	62,880,000	-4.8%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	9,330,469	234,149	2,499
AMBUJACEM	42,869,715	227,111	517
ADANIENT	5,687,429	212,770	3,702
TCS	5,322,221	161,114	3,009
BHARTIARTL	20,211,162	157,542	780
HDFC	6,397,528	154,171	2,404
HDFCBANK	10,280,023	154,116	1,493
TATAPOWER	58,044,047	138,537	236
TATASTEEL	107,967,267	114,386	106

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	1.5	232	13,704,600
HEROMOTOCO	2,900	CE	18.5	2,684	1,136,700
POWERGRID	235	CE	4.1	236	14,901,300
HEROMOTOCO	3,000	CE	10.3	2,684	892,200
NTPC	170	CE	4.4	173	23,712,000
ONGC	140	CE	1.5	131	12,277,650
COALINDIA	240	CE	2.8	232	8,366,400
COALINDIA	250	CE	1.1	232	6,745,200
M&M	1,320	CE	15.4	1,254	2,397,500
M&M	1,340	CE	10.7	1,254	2,370,900

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	PE	1.5	173	8,065,500
COALINDIA	230	PE	5.3	232	3,347,400
SBIN	550	PE	7.0	563	4,971,000
ONGC	130	PE	3.5	131	4,273,500
HEROMOTOCO	2,600	PE	49.3	2,684	243,600
ITC	320	PE	1.5	332	5,881,600
ACC	2,400	PE	25.2	2,621	342,250
SBIN	540	PE	4.5	563	3,505,500
LT	1,900	PE	30.5	1,927	646,800
ACC	2,300	PE	11.0	2,621	313,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TCS	3,040	CE	117,450	26000%	75.0
INDIGO	1,860	CE	170,400	8014%	50.3
TCS	3,060	CE	129,300	2230%	65.4
UPL	720	CE	330,200	1854%	20.1
INDUSINDBK	1,390	CE	433,800	1562%	8.2
INDIACEM	295	CE	217,500	1400%	6.4
UPL	710	CE	292,500	1150%	24.7
UPL	730	CE	365,300	837%	16.4
HINDPETRO	235	CE	240,300	790%	5.3
ADANIANT	4,250	CE	471,500	735%	45.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	280	PE	345,100	3867%	24.8
PFC	108	PE	322,400	2500%	1.0
INTELLECT	540	PE	195,750	1350%	22.6
INDUSINDBK	1,250	PE	189,000	900%	60.3
VOLTAS	800	PE	252,500	501%	12.4
UPL	600	PE	154,700	358%	2.3
INDIACEM	270	PE	678,600	311%	18.3
PFC	121	PE	161,200	189%	8.9
INDIACEM	265	PE	377,000	183%	15.4
DELTACORP	230	PE	227,700	175%	15.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	33,777	27.0
INFY	1,500	CE	26,437	10.0
RELIANCE	2,700	CE	20,440	11.1
INDUSINDBK	1,300	CE	18,527	21.8
TCS	3,100	CE	18,234	48.9
TCS	3,200	CE	17,852	22.5
MARUTI	9,500	CE	17,738	140.1
RELIANCE	2,640	CE	16,985	17.8
INFY	1,460	CE	16,563	16.9
MARUTI	9,300	CE	16,199	217.1

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	18,793	58.9
INFY	1,400	PE	17,380	55.4
TCS	3,000	PE	12,148	77.1
RELIANCE	2,400	PE	11,042	23.5
INFY	1,300	PE	10,234	21.4
MARUTI	9,000	PE	9,860	143.0
HDFCBANK	1,500	PE	9,515	28.9
VEDL	290	PE	8,683	13.0
VOLTAS	900	PE	8,473	35.9
ADANIANT	3,500	PE	8,322	91.3

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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