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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	17,074	77,67,200	1,48,24,650	-18.4	0.82	16825
PREVIOUS	17,205	95,36,850	1,19,82,450	-0.8	0.88	
% CHANGE	-0.76%	-18.56%	23.72%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and recovered some losses during the day.
- Nifty lost 114 points to close at 17092.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500CE and Reduction in 17200PE.
- PCR OI stands at 0.82 compared to 0.88 in the previous trading session.
- Nifty to trade with a support of 16825.

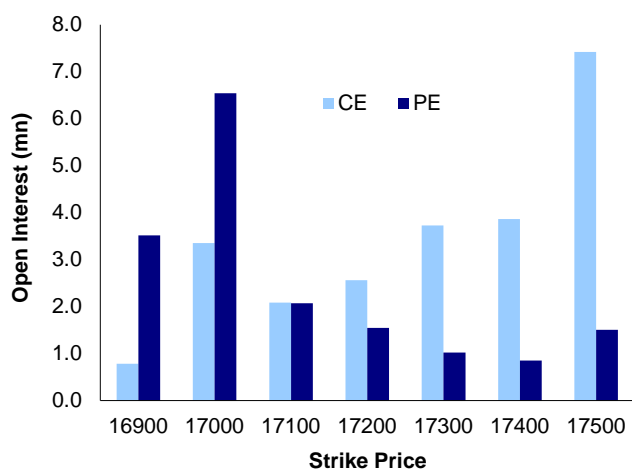
NIFTY LEVELS

16825 17022 17164 17303 17501 17783

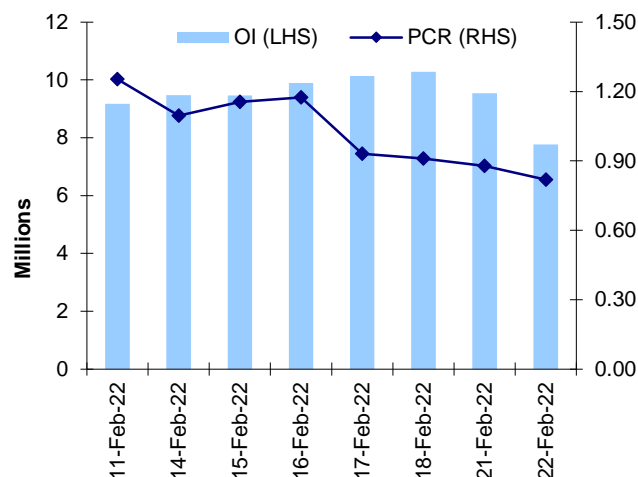
Stocks

- **Sector:-** Most sectors traded in the red.
- Market wide open interest is 997,315Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	24.1%	4,34,09,300	0.9%
INDUSTOWER	19.8%	98,95,200	0.1%
CROMPTON	15.3%	40,59,000	-3.1%
DLF	11.5%	4,27,59,750	-6.4%
INDIAMART	11.1%	5,88,825	0.7%
DALBHARAT	9.8%	5,36,750	-3.0%
GMRINFRA	9.6%	10,77,97,500	-2.6%
LTI	6.9%	11,42,850	2.2%
MPHASIS	6.7%	16,90,675	1.9%
ABB	6.6%	4,46,500	-1.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	-18.1%	6,22,125	1.8%
JKCEMENT	-12.8%	3,08,875	0.0%
POWERGRID	-12.5%	3,39,07,214	0.0%
METROPOLIS	-12.3%	10,46,800	2.9%
BOSCHLTD	-11.8%	1,34,250	1.2%
CUMMINSIND	-11.5%	18,48,600	-2.1%
NAVINFLUOR	-11.3%	4,65,525	0.8%
POLYCAB	-11.2%	8,45,100	-0.3%
NAM-INDIA	-11.0%	30,30,400	3.8%
MANAPPURAM	-10.0%	3,07,98,000	-0.7%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	54,08,531	1,94,533	3,586
RELIANCE	62,27,901	1,47,736	2,389
SBIN	2,71,08,772	1,35,571	498
TATAMOTORS	2,79,57,544	1,34,031	478
HDFC	46,04,370	1,11,601	2,454
TATASTEEL	93,85,857	1,07,096	1,139
ICICIBANK	1,31,56,371	98,534	751
ADANIPOWER	7,08,48,294	83,146	121
IBREALEST	7,37,09,081	83,028	114

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.1	165	337,33,700
ONGC	180	CE	0.1	165	162,16,200
ONGC	170	CE	0.6	165	133,36,400
M&M	900	CE	0.3	853	27,17,400
NTPC	135	CE	0.4	132	119,35,800
HEROMOTOCO	2,800	CE	8.1	2,733	5,52,300
MARUTI	9,000	CE	8.7	8,603	3,88,700
TCS	4,000	CE	1.1	3,593	21,28,950
WIPRO	600	CE	0.6	563	43,97,600
INDUSINDBK	1,000	CE	1.6	941	25,64,100

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	1.0	516	31,87,375
BANKBARODA	100	PE	0.6	105	95,70,600
WIPRO	550	PE	1.1	563	17,76,800
HEROMOTOCO	2,700	PE	12.5	2,733	1,46,100
MARUTI	8,000	PE	3.5	8,603	1,08,400
ONGC	160	PE	0.8	165	20,09,700
MARUTI	8,500	PE	37.1	8,603	1,00,400
HINDALCO	510	PE	2.3	516	14,40,500
MARUTI	8,400	PE	16.5	8,603	88,000
BAJAJ-AUTO	3,500	PE	6.7	3,599	71,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	140	PE	1,76,700	2750%	0.5
BALRAMCHIN	370	PE	2,27,200	847%	1.0
GAIL	112	PE	1,70,800	600%	0.1
DLF	310	PE	2,37,600	454%	1.9
IBULHSGFIN	165	PE	3,65,800	413%	2.9
IBULHSGFIN	160	PE	8,33,900	356%	1.8
BHEL	46	PE	2,83,500	350%	0.3
DLF	315	PE	1,36,950	315%	3.0
IBULHSGFIN	150	PE	3,90,600	306%	0.6
ITC	213	PE	6,65,600	278%	1.0

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIACEM	207	PE	1,74,000	362%	3.3
HDFCLIFE	575	PE	2,55,200	287%	2.5
MANAPPURAM	117	PE	2,64,000	238%	2.1
ITC	217	PE	8,41,600	150%	1.6
M&M	830	PE	2,33,100	103%	3.9
ITC	212	PE	2,88,000	100%	0.6
BAJFINANCE	6,900	PE	1,58,750	88%	59.3
IEX	206	PE	1,05,000	87%	2.1
GLENMARK	450	PE	1,89,750	85%	5.9
MOTHERSUMI	152	PE	1,08,500	82%	1.3

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	28,312	13.5
TATASTEEL	1,160	CE	22,279	6.2
TCS	3,800	CE	22,072	2.0
TCS	3,600	CE	19,932	31.5
TCS	3,700	CE	19,634	5.1
SBIN	520	CE	16,674	1.0
TATASTEEL	1,200	CE	16,126	1.9
RELIANCE	2,380	CE	16,053	22.3
RELIANCE	2,500	CE	14,733	1.6
TATASTEEL	1,180	CE	14,611	3.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,600	PE	19,651	37.1
SBIN	500	PE	15,969	6.8
RELIANCE	2,360	PE	14,476	10.9
RELIANCE	2,300	PE	14,206	3.1
TATASTEEL	1,100	PE	12,419	6.2
RELIANCE	2,340	PE	12,267	6.9
TATASTEEL	1,120	PE	11,960	9.7
TCS	3,500	PE	11,388	10.1
HINDALCO	500	PE	11,212	1.0
HDFCBANK	1,500	PE	10,904	9.0

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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