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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	17,492	88,60,450	90,64,250	2.25	0.60	17350
PREVIOUS	17,760	1,06,27,100	1,15,69,700	1.5	0.69	
% CHANGE	-1.50%	-16.62%	-21.66%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to trend lower through the day
- Nifty lost 267 points to close at 17490.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17600CE and in 17100PE.
- PCR OI stands at 0.60 compared to 0.69 in the previous trading session.
- Nifty to trade with a support of 17350.

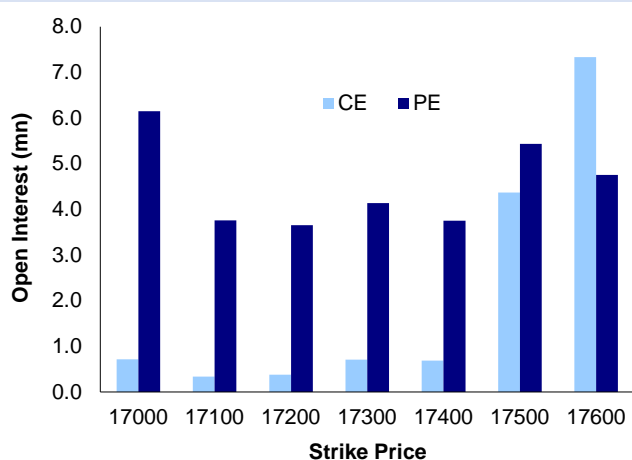
NIFTY LEVELS

17350 17650 17780 17945 18080 18197

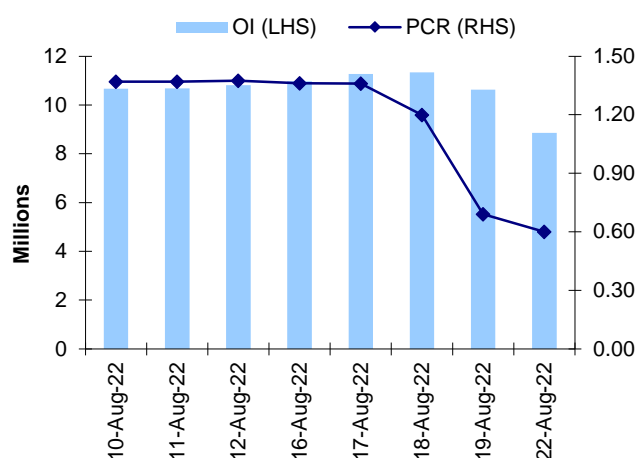
Stocks

- **Sector:-** All sectors traded in the red.
- Market wide open interest is 1,163,015Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IDEA	15.4%	74,22,80,000	-1.7%
ALKEM	11.4%	5,39,400	-0.1%
IDFCFIRSTB	9.2%	22,05,60,000	-2.2%
GRANULES	8.4%	1,11,74,000	-1.9%
ICICIGI	8.0%	35,70,425	-2.2%
CUMMINSIND	7.3%	33,16,800	-1.8%
BHARTIARTL	7.1%	4,93,54,400	-0.6%
PNB	7.0%	23,67,36,000	-2.8%
RECLTD	6.4%	3,13,76,000	-1.5%
BHEL	6.3%	11,08,90,500	-3.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRF	-34.8%	41,400	-2.3%
PAGEIND	-27.1%	68,280	-2.1%
NAM-INDIA	-25.4%	16,24,000	1.7%
RAMCOCEM	-13.8%	52,60,650	-3.7%
CANFINHOME	-11.7%	23,99,475	-3.1%
ATUL	-11.2%	93,675	-2.2%
GUJGASLTD	-10.8%	58,25,000	-1.0%
ICICIPRULI	-9.5%	85,36,500	0.1%
ABFRL	-9.4%	1,21,75,800	-1.8%
PEL	-9.3%	33,38,500	-2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	1,38,48,023	1,18,387	852
RELIANCE	43,71,179	1,13,933	2,607
ADANIENT	34,73,580	1,08,324	3,052
ADANIPOWER	2,45,96,270	1,05,535	433
TATASTEEL	7,40,37,526	79,068	105
ASIANPAINT	23,36,567	79,024	3,350
KOTAKBANK	41,62,757	76,055	1,832
TATAMOTORS	1,50,50,653	69,300	455
HDFCBANK	41,17,033	60,701	1,470

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	0.6	219	1,35,11,400
ONGC	140	CE	0.4	132	1,54,23,100
HEROMOTOCO	3,000	CE	2.7	2,779	8,85,000
POWERGRID	230	CE	0.4	227	90,90,900
TATAMOTORS	500	CE	0.6	455	1,26,54,000
M&M	1,300	CE	2.3	1,228	28,67,900
COALINDIA	230	CE	0.4	219	63,63,000
ACC	2,300	CE	9.2	2,283	5,07,750
DRREDDY	4,500	CE	4.5	4,171	3,04,000
ITC	320	CE	0.9	314	1,44,54,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	2,300	PE	25.4	2,283	3,99,250
COALINDIA	210	PE	0.4	219	40,11,000
ACC	2,200	PE	1.1	2,283	2,72,000
DRREDDY	4,100	PE	17.9	4,171	1,54,750
EICHERMOT	3,100	PE	3.7	3,343	3,10,800
SBIN	500	PE	2.0	512	45,85,500
ONGC	130	PE	1.5	132	38,46,150
COALINDIA	215	PE	1.0	219	21,84,000
DRREDDY	4,000	PE	8.8	4,171	1,13,875
ITC	300	PE	0.2	314	54,20,800

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TORNTPOWER	610	CE	4,39,500	1174%	3.8
ASHOKLEY	142	CE	7,35,000	880%	2.2
HAVELLS	1,280	CE	2,26,000	666%	16.8
ICICIGI	1,240	CE	1,39,400	629%	24.2
KOTAKBANK	1,820	CE	3,20,000	621%	25.0
JUBLFOOD	580	CE	7,15,000	402%	5.0
ICICIGI	1,260	CE	1,32,175	338%	11.9
HDFCLIFE	565	CE	4,92,800	335%	4.9
SBIN	515	CE	10,71,000	328%	4.4
BHARATFORG	730	CE	1,70,000	325%	6.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DIVISLAB	3,550	PE	2,14,950	412%	42.0
NTPC	147	PE	10,77,300	397%	0.1
HDFCLIFE	565	PE	2,99,200	249%	3.3
POWERGRID	227	PE	6,23,700	230%	2.1
HAVELLS	1,280	PE	1,47,000	180%	7.6
GMRINFRA	32	PE	62,55,000	173%	0.2
SBILIFE	1,270	PE	1,68,000	126%	8.5
WIPRO	395	PE	2,04,000	110%	0.6
LAURUSLABS	580	PE	1,08,900	92%	12.4
BEL	287	PE	1,67,200	76%	3.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ADANIENIT	3,200	CE	29,290	22.0
RELIANCE	2,620	CE	26,818	19.5
RELIANCE	2,600	CE	26,130	29.0
ADANI PORTS	900	CE	23,722	4.7
ADANIENIT	3,300	CE	22,550	11.2
RELIANCE	2,700	CE	22,094	4.8
RELIANCE	2,640	CE	21,796	12.5
TATAMOTORS	500	CE	21,036	0.6
TATASTEEL	110	CE	18,251	0.6
INFY	1,600	CE	18,218	7.5

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	25,583	20.6
ADANIENIT	3,000	PE	19,363	44.9
RELIANCE	2,580	PE	15,807	13.5
BAJFINANCE	7,100	PE	15,204	89.8
BAJFINANCE	7,000	PE	14,619	57.8
ADANIENIT	3,100	PE	14,449	95.2
TATAMOTORS	460	PE	11,716	8.9
BAJFINANCE	7,200	PE	11,609	138.6
BAJAJFINSV	15,000	PE	11,504	44.9
MARUTI	8,600	PE	10,818	83.7

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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