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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	17,435	90,20,350	1,04,37,100	19.05	0.48	17180
PREVIOUS	17,793	98,60,850	82,15,000	28.9	0.64	
% CHANGE	-2.01%	-8.52%	27.05%	-	-	

OUTLOOK

Nifty

- Nifty opened positive but stooped immediately and continued to test lower levels.
- Nifty lost 348 points to close at 17416.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17600CE and in 17000PE.
- PCR OI stands at 0.48 compared to 0.64 in the previous trading session.
- Nifty to trade with a support of 17180.

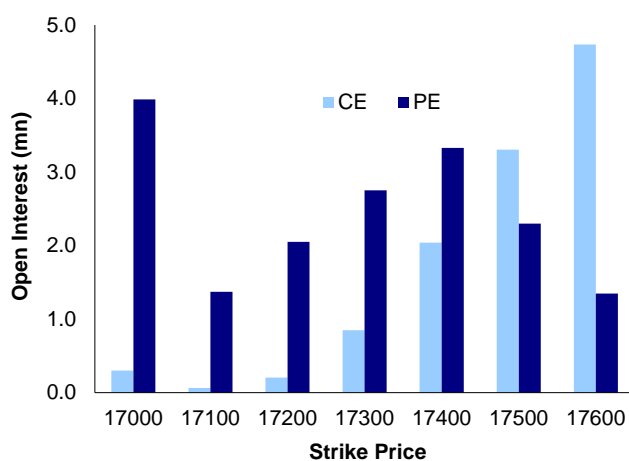
NIFTY LEVELS

17180 17303 17425 17645 17828 17932

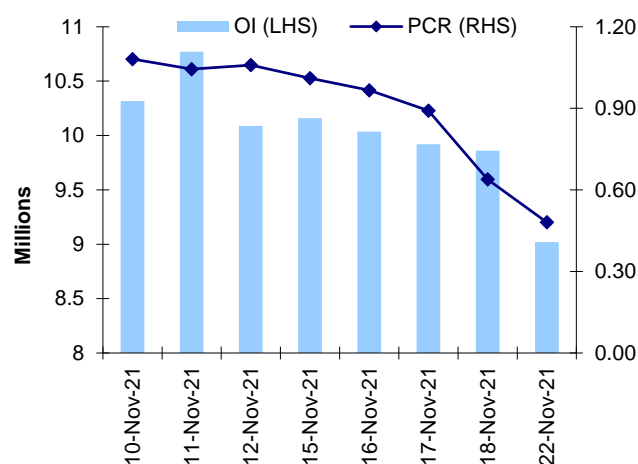
Stocks

- **Sector:-** Almost all sectors traded negative.
- Market wide-open interest is 947,531Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BEL	13.1%	2,78,42,600	-2.8%
POWERGRID	12.9%	2,59,45,045	0.9%
IPCALAB	10.6%	35,07,075	-2.2%
EICHERMOT	10.4%	48,20,900	-2.1%
NAVINFLUOR	8.4%	7,56,000	-7.4%
RELIANCE	7.2%	3,66,53,750	-4.4%
AMBUJACEM	7.2%	1,30,99,500	-3.0%
CHAMBLFERT	7.1%	9,97,500	-1.2%
NTPC	6.5%	5,29,47,300	-3.8%
HDFC	6.0%	1,26,56,700	-1.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	-12.8%	77,78,100	0.0%
GSPL	-12.2%	10,98,200	-1.7%
INDIAMART	-11.9%	2,05,725	-1.4%
ATUL	-11.8%	45,750	-4.0%
BSOFT	-10.6%	37,79,100	-2.7%
IDEA	-10.2%	92,10,60,000	6.5%
LTTS	-9.6%	6,12,400	-4.8%
ASTRAL	-9.0%	5,50,825	-3.3%
LALPATHLAB	-8.9%	5,69,000	-3.7%
PFIZER	-8.3%	1,98,000	-2.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	3,68,84,348	2,74,605	742
RELIANCE	1,11,33,364	2,65,001	2,364
TATAMOTORS	4,00,44,849	1,96,925	486
ICICIBANK	2,04,03,786	1,54,060	752
TATAPOWER	6,24,59,802	1,43,149	228
SBIN	2,88,00,269	1,40,848	486
HDFCBANK	76,30,636	1,16,304	1,515
AXISBANK	1,67,41,079	1,15,598	686
HDFC	39,51,901	1,14,638	2,895

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.1	147	422,88,400
NTPC	140	CE	0.1	131	232,10,400
M&M	900	CE	6.4	902	41,79,700
HINDALCO	500	CE	0.2	443	59,15,725
M&M	950	CE	1.3	902	19,39,700
POWERGRID	200	CE	1.0	194	37,22,434
MARUTI	8,500	CE	10.4	7,878	4,71,700
TATAPOWER	250	CE	0.8	228	154,71,000
BPCL	430	CE	0.2	397	45,59,400
INDUSINDBK	1,100	CE	2.3	1,006	28,49,400

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	4.4	902	20,87,400
MARUTI	7,500	PE	10.1	7,878	1,98,800
BHARTIARTL	730	PE	2.7	741	41,02,050
POWERGRID	190	PE	0.9	194	13,97,246
M&M	890	PE	2.5	902	5,29,200
INDUSINDBK	1,000	PE	12.2	1,006	8,44,200
ONGC	150	PE	4.0	147	19,01,900
ASIANPAINT	3,200	PE	11.8	3,259	1,60,950
SBIN	500	PE	17.3	486	42,34,500
TATAPOWER	220	PE	1.4	228	35,57,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	127	CE	3,70,500	5600%	0.5
FEDERALBNK	93	CE	4,10,000	4000%	0.9
RELIANCE	2,360	CE	1,91,250	2960%	30.6
INDHOTEL	200	CE	2,45,342	2950%	4.7
ASHOKLEY	132	CE	2,65,500	2850%	3.2
IBULHSGFIN	215	CE	2,29,400	1750%	1.3
RELIANCE	2,380	CE	2,34,750	1672%	20.3
L&TFH	81	CE	2,76,644	1450%	0.6
NTPC	132	CE	3,47,700	1425%	1.0
RECLTD	137	CE	2,70,000	1400%	0.5

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	736	PE	1,15,046	917%	5.0
FEDERALBNK	91	PE	1,50,000	650%	1.3
POWERGRID	192	PE	9,65,273	624%	1.7
BHARTIARTL	745	PE	1,81,056	433%	9.8
BHARTIARTL	730	PE	41,02,050	413%	2.7
BHARTIARTL	760	PE	2,30,092	408%	22.5
INDHOTEL	205	PE	1,00,550	400%	5.4
ITC	229	PE	6,52,800	300%	1.3
LICHSGFIN	395	PE	1,16,000	241%	4.9
BHARTIARTL	735	PE	4,22,464	184%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	44,832	12.7
ASIANPAINT	3,300	CE	32,367	20.4
BHARTIARTL	750	CE	30,258	4.8
RELIANCE	2,500	CE	29,617	2.8
TCS	3,500	CE	27,895	17.6
BAJFINANCE	7,600	CE	27,711	13.3
BAJFINANCE	7,500	CE	27,268	17.1
TATASTEEL	1,200	CE	27,133	8.5
BAJFINANCE	7,700	CE	24,391	10.7
ITC	240	CE	23,682	0.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	25,809	8.0
RELIANCE	2,400	PE	22,313	41.2
RELIANCE	2,360	PE	21,163	19.8
RELIANCE	2,380	PE	15,555	29.3
TATASTEEL	1,160	PE	15,081	16.8
BAJFINANCE	7,000	PE	14,861	76.7
BHARTIARTL	730	PE	13,144	2.7
RELIANCE	2,340	PE	11,807	14.5
M&M	900	PE	11,350	4.4
INFY	1,760	PE	10,816	11.4

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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