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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	17,408	47,66,000	84,40,600	-6.9	0.54	17180
PREVIOUS	17,495	70,18,700	96,38,250	-7.75	0.65	
% CHANGE	-0.50%	-32.10%	-12.43%	-	-	

OUTLOOK

Nifty

- Nifty opened on a positive note but stooped lower in the last trading hour.
- Nifty lost 88 points to close at 17415.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17500 strike.
- PCR OI stands at 0.54 compared to 0.65 in the previous trading session.
- Nifty to trade with a support of 17180.

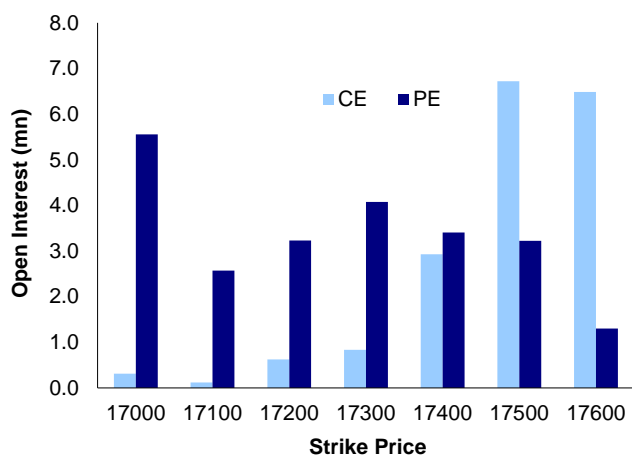
NIFTY LEVELS

17180 17303 17425 17645 17828 17932

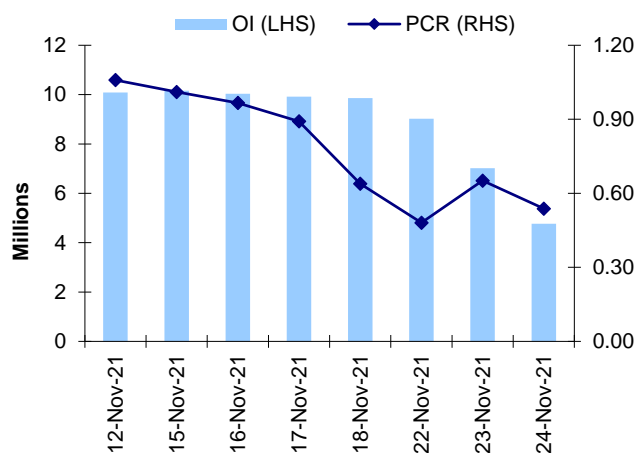
Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 977,179Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PAGEIND	60.6%	66,990	-1.2%
ATUL	51.5%	30,900	-0.9%
CHAMBLFERT	50.7%	15,07,500	3.5%
JKCEMENT	27.7%	1,59,075	-1.6%
MRF	20.4%	50,010	0.0%
SBICARD	15.6%	24,85,500	-0.7%
ICICIGI	12.0%	28,50,050	2.0%
INDUSINDBK	10.6%	2,33,42,400	-1.1%
PIDILITIND	8.9%	25,37,750	-3.4%
PVR	8.2%	31,39,598	-2.2%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	-20.6%	17,23,200	0.2%
AARTIIND	-15.5%	29,15,500	1.1%
EICHERMOT	-14.4%	39,14,750	-2.4%
PERSISTENT	-14.2%	3,39,450	-1.7%
COALINDIA	-13.9%	6,54,02,400	1.9%
LALPATHLAB	-13.3%	5,28,500	0.4%
NAVINFLUOR	-12.9%	6,58,350	-0.1%
BSOFT	-11.1%	39,66,300	-2.6%
GUJGASLTD	-10.5%	25,02,500	1.6%
RAMCOCEM	-9.7%	25,73,800	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,54,01,143	2,34,789	1,518
RELIANCE	77,62,564	1,84,448	2,351
ICICIBANK	2,31,86,419	1,76,747	760
BHARTIARTL	2,16,53,712	1,66,594	759
TATAPOWER	6,78,47,218	1,64,845	239
ZEEL	4,03,29,091	1,33,159	334
TATAMOTORS	2,09,15,837	1,03,660	489
TATASTEEL	67,67,101	80,687	1,179
ADANIANT	45,62,858	80,368	1,755

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	0.1	154	421,42,100
NTPC	140	CE	0.1	135	225,09,300
M&M	900	CE	0.7	895	41,78,300
SUNPHARMA	820	CE	0.1	777	37,42,900
ONGC	157	CE	0.1	154	81,92,800
HINDALCO	480	CE	0.1	451	32,48,650
M&M	920	CE	0.1	895	15,77,100
HINDALCO	460	CE	0.5	451	31,44,375
M&M	910	CE	0.2	895	15,06,400
MARUTI	8,500	CE	0.9	7,673	2,31,200

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,500	PE	3.6	7,673	1,72,100
M&M	900	PE	5.9	895	9,89,800
BHARTIARTL	730	PE	0.1	757	48,79,082
ASIANPAINT	3,000	PE	1.9	3,153	1,09,200
BHARTIARTL	740	PE	0.3	757	30,11,942
TATAMOTORS	500	PE	11.1	490	23,11,350
TATAMOTORS	480	PE	1.2	490	21,00,450
TATAMOTORS	490	PE	4.4	490	20,40,600
ASIANPAINT	3,100	PE	4.0	3,153	83,850
RELIANCE	2,400	PE	47.7	2,355	9,72,750

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHARTIARTL	775	CE	4,31,894	324%	1.0
POWERGRID	207	CE	4,10,641	250%	0.4
BHARTIARTL	785	CE	2,31,978	215%	0.7
POWERGRID	215	CE	2,18,653	156%	0.1
BHARTIARTL	780	CE	1,54,652	141%	0.7
VEDL	341	CE	2,44,900	139%	6.2
ADANIANT	1,860	CE	1,57,500	111%	1.2
ZEEL	345	CE	4,20,000	109%	2.2
ZEEL	355	CE	1,38,000	100%	1.0
BPCL	417	CE	1,40,400	86%	0.2

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	205	PE	2,98,648	1767%	2.2
ADANIANT	1,740	PE	1,59,500	406%	5.2
BHARTIARTL	770	PE	2,26,320	362%	15.1
ADANIANT	1,760	PE	1,34,500	301%	13.3
ADANIANT	1,720	PE	1,75,500	248%	2.6
BHARTIARTL	765	PE	2,05,574	230%	10.4
ONGC	152	PE	6,54,500	143%	0.9
ADANIAPORTS	770	PE	1,93,750	138%	9.9
ZEEL	335	PE	3,69,000	137%	5.1
VEDL	336	PE	1,64,300	83%	0.9

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	36,224	2.5
RELIANCE	2,420	CE	23,564	1.8
RELIANCE	2,380	CE	15,911	5.2
RELIANCE	2,440	CE	15,379	1.3
SBIN	510	CE	14,726	0.4
TATASTEEL	1,200	CE	13,643	3.7
RELIANCE	2,400	CE	12,608	52.6
SBIN	500	CE	11,758	1.1
ADANIANT	1,800	CE	11,266	4.8
RELIANCE	2,500	CE	10,720	0.7

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	11,585	3.1
RELIANCE	2,340	PE	11,202	8.4
RELIANCE	2,360	PE	9,832	15.1
RELIANCE	2,380	PE	9,578	28.7
RELIANCE	2,400	PE	6,821	47.7
RELIANCE	2,320	PE	6,523	4.8
RELIANCE	2,400	PE	6,226	85.7
RELIANCE	2,300	PE	6,051	38.9
BHARTIARTL	750	PE	6,047	1.6
INFY	1,700	PE	5,824	8.5

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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