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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	16,958	73,24,700	1,11,10,650	5.35	0.65	16820
PREVIOUS	17,178	78,32,250	1,01,79,700	6.75	0.72	
% CHANGE	-1.28%	-6.48%	9.15%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and broke 17000 levels during the day.
- Nifty lost 218 points to close at 16953.
- OI concentration seen in 17800CE and 16000PE.
- Addition witnessed in 17000CE and in 16900PE.
- PCR OI stands at 0.65 compared 0.72 in the previous trading session.
- Nifty to trade with a support of 16820.

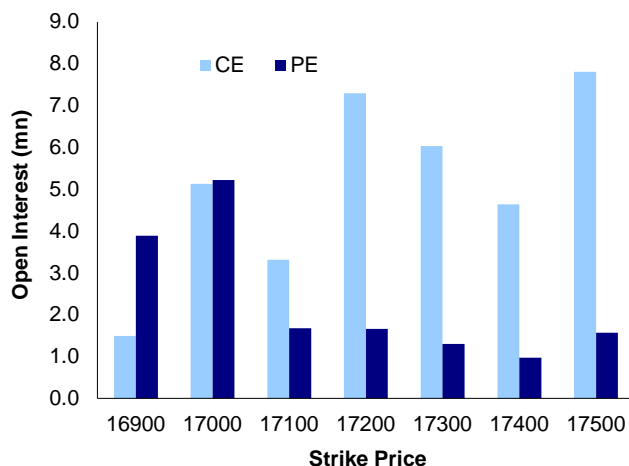
NIFTY LEVELS

16820 16930 17123 17270 17412 17668

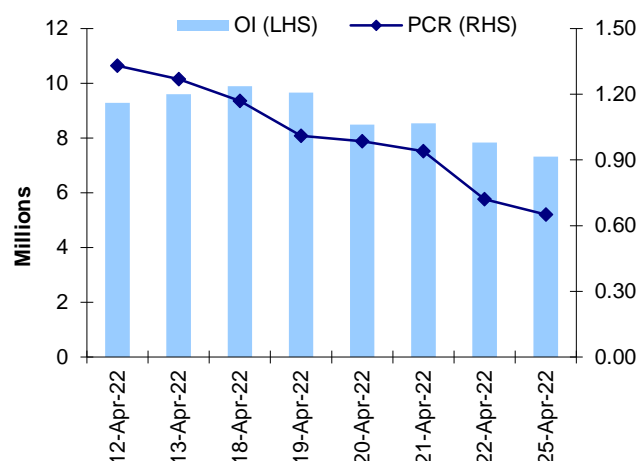
Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide open interest is 1,057,438Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	26.8%	4,21,225	-3.5%
NAM-INDIA	24.5%	35,58,400	-3.0%
CUMMINSIND	22.4%	22,22,400	-5.8%
ATUL	14.1%	1,54,350	-0.6%
ABB	13.7%	3,18,250	-2.8%
PNB	11.2%	28,29,28,000	-1.4%
MOTHERSUMI	11.1%	3,30,40,000	-3.8%
IPCALAB	10.9%	8,40,600	-2.7%
APLLTD	10.6%	20,29,300	-0.2%
HONAUT	10.4%	7,995	-0.1%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	-14.7%	95,625	-0.8%
DIXON	-14.7%	6,30,000	0.3%
INDIAMART	-13.2%	2,97,600	-0.2%
LALPATHLAB	-13.0%	6,65,750	-0.4%
CHAMBLFERT	-10.1%	30,45,000	-4.2%
GUJGASLTD	-9.1%	29,32,500	1.9%
COALINDIA	-9.0%	4,49,65,200	-6.8%
HDFCAMC	-8.4%	35,19,600	-2.0%
CROMPTON	-8.3%	48,77,400	-2.0%
IGL	-6.6%	1,69,18,000	-1.2%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	3,54,17,460	2,67,688	752
RELIANCE	78,74,671	2,13,498	2,695
HDFCBANK	1,04,67,744	1,41,576	1,366
TATASTEEL	72,31,046	89,168	1,220
ADANIPOWER	2,59,09,476	70,063	272
TCS	19,60,694	69,758	3,548
SBIN	1,40,57,444	69,593	495
HDFC	29,99,737	65,868	2,211
TATAMOTORS	1,47,29,009	63,159	425

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.2	170	3,30,71,500
LUPIN	800	CE	0.6	725	26,88,550
ONGC	180	CE	0.2	170	1,98,04,400
COALINDIA	210	CE	0.3	189	1,00,42,200
TATAPOWER	300	CE	0.2	248	2,26,26,000
COALINDIA	200	CE	0.6	189	80,93,400
NTPC	160	CE	0.3	156	1,94,31,300
MARUTI	8,000	CE	77.2	7,906	5,15,900
BHARTIARTL	780	CE	0.3	738	63,77,350
HINDALCO	580	CE	0.3	496	52,42,775

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	0.8	189	47,92,200
NTPC	155	PE	0.6	156	98,04,000
COALINDIA	190	PE	3.5	189	34,23,000
M&M	810	PE	0.4	903	10,82,900
GAIL	160	PE	3.2	158	17,69,000
ITC	250	PE	1.0	256	71,74,400
ACC	2,100	PE	4.2	2,267	1,85,250
COALINDIA	185	PE	1.7	189	21,50,400
TATAPOWER	250	PE	4.9	248	51,63,750
M&M	860	PE	0.7	903	6,58,000

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	490	CE	1,26,850	11700%	11.5
BALRAMCHIN	460	CE	2,60,800	2617%	10.5
TECHM	1,280	CE	1,21,800	1592%	14.6
LT	1,660	CE	1,18,450	1273%	14.3
TATASTEEL	1,240	CE	4,57,300	998%	11.4
DELTACORP	280	CE	3,17,400	962%	1.9
BALRAMCHIN	470	CE	2,62,400	925%	5.9
CIPLA	950	CE	1,18,950	815%	13.3
JSWSTEEL	710	CE	1,64,700	771%	12.3
IEX	225	CE	12,45,000	672%	2.1

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BALRAMCHIN	420	PE	2,54,400	1888%	2.3
RAIN	160	PE	2,72,500	1457%	1.3
BALRAMCHIN	410	PE	1,04,000	550%	1.6
AMBUJACEM	390	PE	1,08,000	500%	15.2
BALRAMCHIN	430	PE	2,16,000	382%	3.5
HDFCBANK	1,280	PE	13,18,900	364%	1.1
INFY	1,460	PE	3,56,100	207%	1.7
HINDALCO	490	PE	5,16,000	202%	6.3
AMBUJACEM	385	PE	1,30,500	156%	11.4
AMBUJACEM	380	PE	5,80,500	150%	7.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	39,015	4.6
ICICIBANK	760	CE	37,974	8.9
RELIANCE	2,700	CE	28,453	23.5
ICICIBANK	770	CE	28,093	5.4
RELIANCE	2,760	CE	27,758	7.7
RELIANCE	2,740	CE	24,843	10.9
MARUTI	8,000	CE	22,911	77.2
HDFCBANK	1,400	CE	22,029	7.6
ICICIBANK	800	CE	20,317	1.5
HDFCBANK	1,360	CE	20,137	23.2

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	33,704	31.2
RELIANCE	2,600	PE	18,361	4.5
RELIANCE	2,680	PE	17,486	21.5
RELIANCE	2,660	PE	16,954	14.5
ICICIBANK	750	PE	14,264	9.4
RELIANCE	2,720	PE	11,939	43.7
TATASTEEL	1,200	PE	11,571	12.9
HDFCBANK	1,300	PE	10,826	2.9
RELIANCE	2,740	PE	10,096	58.9
RELIANCE	2,640	PE	9,357	9.6

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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