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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	17,052	1,08,49,550	1,43,97,900	26.15	1.14	<b>16806</b>
PREVIOUS	17,589	1,04,83,650	82,81,700	52.95	1.21	
% CHANGE	-3.05%	3.49%	73.85%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and continued to trend lower through the day.
- Nifty lost 509 points to close at 17026.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and 16000PE.
- PCR OI stands at 1.14 compared to 1.21 in the previous trading session.
- Nifty to trade with a support of 16806.

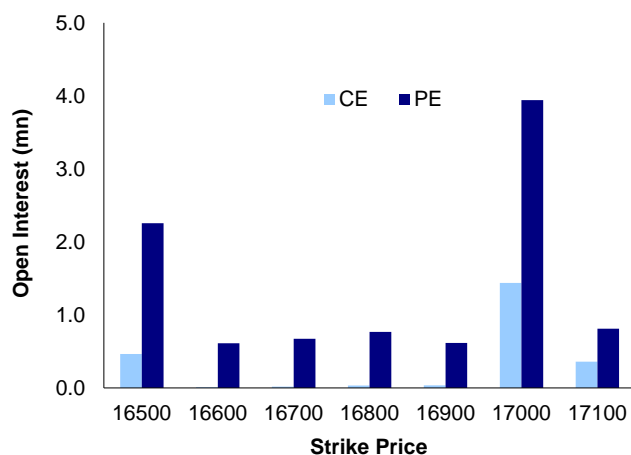
### NIFTY LEVELS

16806    16891    17180    17303    17425    17645

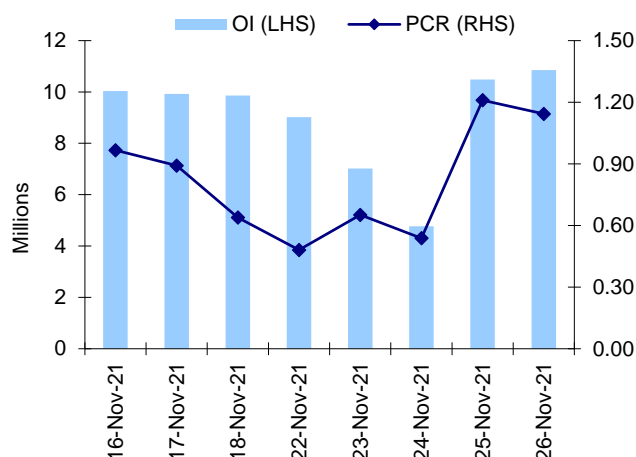
### Stocks

- **Sector:-** Most sectors traded negative.
- Market wide-open interest is 757,600Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IBULHSGFIN	53.3%	5,59,89,100	8.8%
ESCORTS	36.7%	63,21,700	3.1%
BANDHANBNK	19.3%	2,39,20,200	-10.3%
BALKRISIND	12.6%	14,72,400	-3.4%
AMBUJACEM	11.6%	1,41,57,000	-4.7%
SBILIFE	9.2%	79,31,250	-2.5%
INDIGO	8.9%	39,51,750	-8.9%
HINDALCO	8.7%	3,10,87,925	-6.7%
PFIZER	8.7%	1,94,875	4.8%
ATUL	7.7%	42,150	-2.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CHAMBLFERT	-14.4%	17,80,500	-7.6%
LTTS	-11.3%	4,88,000	-1.2%
POLYCAB	-10.5%	6,78,000	-3.9%
ALKEM	-9.1%	4,90,600	6.8%
LALPATHLAB	-8.2%	4,42,000	6.8%
CROMPTON	-7.7%	14,42,100	-2.0%
NAVINFLUOR	-6.4%	4,92,750	-3.2%
BSOFT	-6.2%	35,13,900	-5.7%
BATAINDIA	-6.2%	16,76,400	-5.8%
AARTIIND	-5.0%	22,79,700	-2.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,17,87,989	2,43,037	460
TATAPOWER	8,01,08,784	1,85,492	227
RELIANCE	72,74,686	1,77,019	2,413
ZEEL	4,63,62,355	1,58,133	343
HDFCBANK	93,12,468	1,39,411	1,490
ICICIBANK	1,89,87,552	1,38,588	722
CIPLA	1,44,58,893	1,38,091	967
SBIN	2,63,05,817	1,24,957	471
TATASTEEL	1,06,45,526	1,20,079	1,112

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
RELIANCE	2,500	CE	48.2	2,423	47,83,250
NTPC	150	CE	0.8	128	70,45,200
MARUTI	8,000	CE	46.8	7,190	3,75,600
COALINDIA	160	CE	3.9	154	68,79,600
TATAPOWER	250	CE	5.2	227	112,65,750
TATAMOTORS	500	CE	10.4	462	86,75,400
COALINDIA	170	CE	1.8	154	52,79,400
HINDUNILVR	2,400	CE	29.5	2,340	9,73,200
TATAPOWER	240	CE	7.9	227	85,11,750
NTPC	140	CE	1.5	128	46,11,300

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
TATAPOWER	230	PE	14.4	227	54,27,000
HEROMOTOCO	2,600	PE	108.6	2,534	2,41,800
MARUTI	7,500	PE	439.8	7,190	1,39,200
TATAPOWER	220	PE	9.5	227	45,29,250
RELIANCE	2,300	PE	31.0	2,423	16,13,250
RELIANCE	2,400	PE	64.4	2,423	15,85,000
MARUTI	7,000	PE	175.1	7,190	1,27,400
HEROMOTOCO	2,500	PE	56.8	2,534	2,03,100
CIPLA	900	PE	9.7	969	4,70,600
HDFCBANK	1,500	PE	43.7	1,492	15,61,450

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IBULHSGFIN	330	CE	7,50,200	24100%	3.4
CIPLA	990	CE	1,26,100	19300%	24.6
SBIN	475	CE	4,63,500	15350%	16.4
M&M	860	CE	3,68,200	13050%	27.6
INDUSINDBK	940	CE	3,23,100	11867%	29.6
NTPC	132	CE	18,52,500	10733%	2.8
ESCORTS	1,880	CE	1,04,500	9400%	50.3
DLF	390	CE	4,30,650	6425%	13.4
BPCL	390	CE	7,00,200	6383%	8.7
TATASTEEL	1,120	CE	2,24,400	4700%	52.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,560	PE	2,05,200	68300%	7.6
ESCORTS	1,840	PE	7,94,750	23983%	29.8
INDHOTEL	160	PE	3,66,002	9000%	2.9
INDHOTEL	175	PE	3,05,672	7500%	6.7
ITC	209	PE	2,24,000	6900%	1.7
HINDPETRO	280	PE	1,64,700	6000%	3.4
HINDALCO	390	PE	1,92,425	5867%	9.8
M&MFIN	140	PE	2,28,000	5600%	2.0
INDUSINDBK	840	PE	1,98,000	5400%	20.8
TATAMOTORS	435	PE	1,56,750	5400%	12.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	40,751	48.2
RELIANCE	2,600	CE	20,136	23.9
CIPLA	1,000	CE	15,188	21.3
TATASTEEL	1,200	CE	14,195	22.6
RELIANCE	2,700	CE	14,052	13.6
ESCORTS	1,900	CE	13,165	42.2
TCS	3,500	CE	12,835	60.6
CIPLA	950	CE	11,580	42.9
DIVISLAB	5,000	CE	11,240	154.4
APOLLOHOSP	6,000	CE	10,800	182.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	18,925	64.4
RELIANCE	2,300	PE	16,431	31.0
TATASTEEL	1,100	PE	10,475	45.9
SBIN	470	PE	8,496	17.6
ESCORTS	1,800	PE	8,281	20.2
RELIANCE	2,200	PE	7,589	15.5
RELIANCE	2,440	PE	6,359	84.7
TATAMOTORS	450	PE	5,942	18.4
TATASTEEL	1,120	PE	5,932	55.2
HDFCBANK	1,500	PE	5,856	43.7

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### 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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