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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	17,216	48,24,950	65,85,500	2.9	0.95	16427
PREVIOUS	17,247	70,59,900	64,23,500	13.75	1.11	
% CHANGE	-0.18%	-31.66%	2.52%	-	-	

OUTLOOK

Nifty

- Nifty opened flat and remained range bound through the day.
- Nifty lost 19 points to close at 17213.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17300CE and Reduction in 16700PE.
- PCR OI stands at 0.95 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 16427.

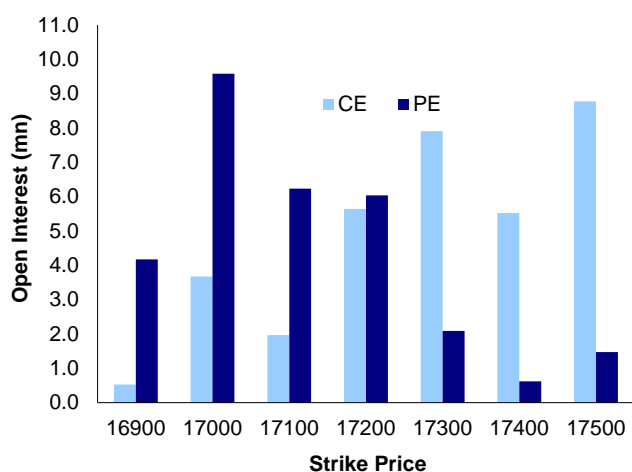
NIFTY LEVELS

16427 16662 16806 17080 17185 17306

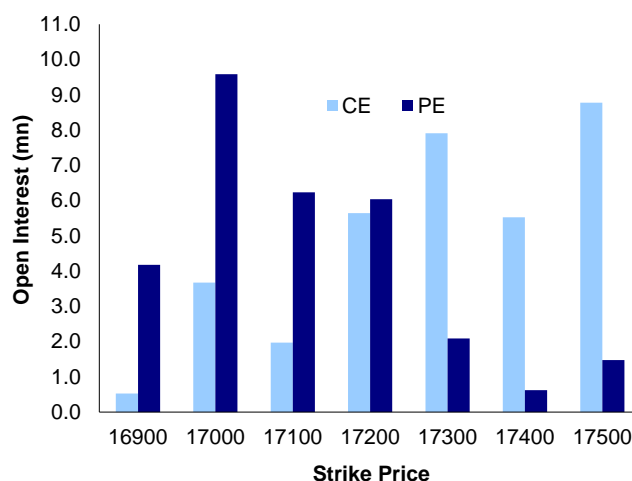
Stocks

- **Sector:-** Pharma stocks traded positive.
- Market wide-open interest is 1,031,384Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	43.7%	4,20,350	-5.1%
POWERGRID	27.2%	3,62,75,066	-0.5%
ASTRAL	16.3%	5,81,625	1.8%
EICHERMOT	7.4%	33,63,150	3.3%
ATUL	6.1%	49,875	0.8%
L&TFH	4.1%	7,44,70,780	-0.4%
BANKBARODA	4.1%	15,39,60,300	0.1%
PEL	4.0%	32,95,325	0.7%
BATAINDIA	3.7%	14,04,700	-0.9%
GUJGASLTD	3.7%	24,53,750	-0.8%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MRF	-13.7%	64,760	1.3%
GSPL	-12.3%	10,18,300	-0.3%
CUMMINSIND	-9.2%	14,13,000	0.0%
DIXON	-9.2%	4,31,250	-0.8%
AARTIIND	-8.7%	21,15,650	0.4%
IPCALAB	-8.1%	25,11,225	1.7%
COFORGE	-8.0%	7,28,000	-0.1%
LTTS	-7.4%	5,85,200	1.4%
RECLTD	-6.9%	4,35,90,000	-0.2%
MFSL	-6.7%	13,55,250	-0.9%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	71,18,779	1,70,856	2,403
SUNPHARMA	87,48,856	72,725	839
HDFCBANK	38,34,351	55,794	1,454
TCS	14,56,923	53,978	3,695
SBIN	1,17,57,303	53,809	454
ICICIBANK	71,43,073	52,825	736
IDEA	34,85,32,953	49,493	14
TATAMOTORS	1,02,63,884	49,054	476
TATASTEEL	41,93,520	46,773	1,116

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	210	CE	0.2	204	42,39,735
HINDALCO	450	CE	3.9	454	59,12,500
MARUTI	8,000	CE	0.6	7,342	2,06,400
RELIANCE	2,500	CE	1.0	2,402	37,05,500
HINDALCO	460	CE	0.4	454	36,70,050
ITC	240	CE	0.1	217	254,52,800
MARUTI	7,500	CE	4.9	7,342	1,59,100
AXISBANK	700	CE	0.2	671	34,54,800
SBIN	500	CE	0.1	455	85,30,500
CIPLA	1,000	CE	0.2	938	10,41,300

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,000	PE	0.8	7,342	1,90,000
HINDALCO	450	PE	0.5	454	33,14,225
ASIANPAINT	3,300	PE	0.7	3,368	1,22,100
SUNPHARMA	800	PE	0.1	837	7,48,300
HINDALCO	440	PE	0.2	454	15,55,525
RELIANCE	2,300	PE	0.4	2,402	12,92,750
MARUTI	7,200	PE	5.6	7,342	60,800
RELIANCE	2,200	PE	0.3	2,402	11,41,750
RELIANCE	2,400	PE	12.0	2,402	11,28,000
SBIN	450	PE	1.2	455	29,17,500

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	840	CE	5,03,300	65%	5.0
BEL	212	CE	5,54,800	59%	1.1
IEX	253	CE	3,93,750	52%	2.0
BEL	217	CE	1,25,400	50%	0.4
GMRINFRA	35	CE	1,35,000	50%	11.9
NMDC	132	CE	4,42,200	47%	0.7
SBIN	460	CE	19,63,500	45%	1.1
SUNPHARMA	860	CE	3,23,400	36%	1.4
SBIN	455	CE	6,97,500	31%	2.6
PVR	1,460	CE	1,23,728	30%	0.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	840	PE	2,29,600	5367%	7.0
SUNPHARMA	830	PE	1,40,000	3900%	2.6
SUNPHARMA	820	PE	2,31,700	125%	0.7
ITC	214	PE	3,52,000	59%	0.2
TATAPOWER	217	PE	7,35,750	56%	0.7
GMRINFRA	48	PE	8,32,500	54%	1.1
BEL	205	PE	6,04,200	50%	0.3
EXIDEIND	167	PE	1,51,200	35%	1.2
COALINDIA	143	PE	5,75,400	32%	0.1
APOLLOTYRE	215	PE	1,52,500	30%	0.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	29,897	14.4
RELIANCE	2,420	CE	25,631	6.8
RELIANCE	2,440	CE	18,985	3.2
RELIANCE	2,500	CE	17,432	1.0
RELIANCE	2,400	CE	11,606	78.2
RELIANCE	2,460	CE	11,233	2.0
ITC	220	CE	10,186	0.3
ICICIBANK	750	CE	9,306	0.5
SUNPHARMA	840	CE	9,148	5.0
RELIANCE	2,500	CE	9,057	37.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,380	PE	18,636	5.3
RELIANCE	2,400	PE	14,844	12.0
TATASTEEL	1,100	PE	11,522	1.7
RELIANCE	2,360	PE	10,739	2.3
BAJFINANCE	6,700	PE	7,798	2.9
RELIANCE	2,400	PE	5,882	65.6
INFY	1,880	PE	5,745	6.4
RELIANCE	2,340	PE	5,671	0.8
TATASTEEL	1,080	PE	5,606	0.7
BAJFINANCE	6,800	PE	5,209	9.0

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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