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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	17,618	83,62,550	1,26,93,250	0.8	0.70	17425
PREVIOUS	17,804	86,20,750	1,07,07,100	47.1	0.74	
% CHANGE	-1.05%	-3.00%	18.55%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and continued to trend lower through the trading session.
- Nifty lost 139 points to close at 17617.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17600CE and 17000PE.
- PCR OI stands at 0.70 compared to 0.74 in the previous trading session.
- Nifty to trade with a support of 17425.

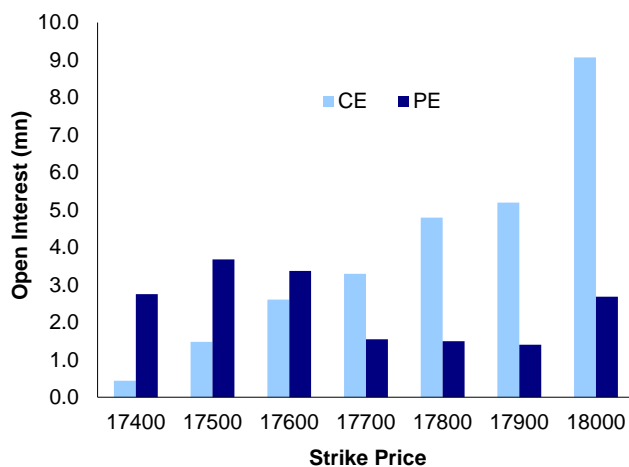
NIFTY LEVELS

17425 17645 17828 18080 18187 18368

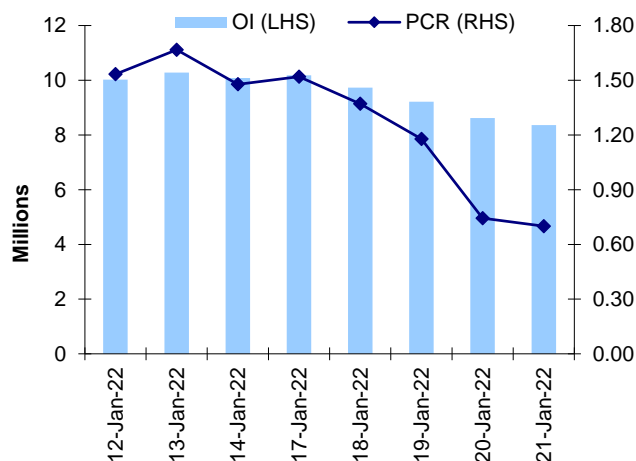
Stocks

- **Sector:-** PSU banking stocks traded negative.
- Market wide-open interest is 919,931Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LALPATHLAB	22.6%	8,71,625	-5.5%
NAUKRI	12.7%	16,85,125	-4.9%
AARTIIND	12.5%	26,92,800	-3.7%
JKCEMENT	11.7%	3,85,175	-1.7%
BAJAJFINSV	11.4%	6,88,700	-5.4%
POLYCAB	10.7%	9,86,100	-6.4%
IDFCFIRSTB	10.5%	18,53,25,600	-2.2%
INFY	10.2%	3,76,08,300	-2.1%
ICICIPRULI	9.5%	54,15,750	-0.2%
HINDALCO	6.6%	3,47,23,575	0.7%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-18.2%	11,89,650	-1.2%
MPHASIS	-14.1%	17,54,550	-0.9%
COROMANDEL	-11.6%	15,32,500	-2.2%
OBEROIRLTY	-9.3%	29,49,800	-0.4%
PVR	-7.8%	31,29,423	-1.7%
GSPL	-7.7%	19,80,500	-0.4%
POWERGRID	-6.6%	3,40,72,537	0.2%
GRANULES	-6.5%	1,39,12,800	-1.0%
ONGC	-6.3%	6,59,81,300	-1.9%
NTPC	-6.2%	5,33,00,700	-0.6%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	61,55,759	1,52,406	2,478
TCS	31,12,358	1,18,910	3,834
HINDUNILVR	45,96,050	1,05,590	2,325
HDFC	39,52,946	1,01,892	2,593
ICICIBANK	1,20,78,277	96,969	805
TATAMOTORS	1,79,46,821	90,956	502
TATAPOWER	3,55,07,032	87,251	242
HDFCBANK	57,68,847	87,092	1,522
SBIN	1,69,47,941	85,275	503

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	0.8	134	184,16,700
WIPRO	700	CE	0.4	605	136,90,400
GAIL	150	CE	0.7	143	103,21,200
TCS	4,000	CE	6.0	3,832	24,07,950
M&M	900	CE	3.2	874	27,48,900
ONGC	170	CE	0.4	163	150,45,800
POWERGRID	220	CE	1.7	215	66,34,252
ONGC	165	CE	1.0	163	140,21,700
NTPC	140	CE	0.3	134	85,78,500
TATAPOWER	250	CE	2.6	242	189,54,000

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	0.4	505	77,78,700
ONGC	160	PE	0.4	163	1,25,81,800
M&M	850	PE	0.8	874	15,65,900
IOC	120	PE	0.5	122	33,08,500
POWERGRID	210	PE	1.3	215	24,63,846
TCS	3,800	PE	23.8	3,832	6,44,700
M&M	860	PE	2.5	874	8,48,400
COALINDIA	150	PE	0.3	159	27,34,200
BAJAJ-AUTO	3,300	PE	7.9	3,426	1,61,000
WIPRO	600	PE	5.2	605	20,35,200

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	605	CE	1,47,200	9100%	7.8
IGL	430	CE	1,69,125	6050%	4.8
ZEEL	305	CE	5,22,000	5700%	1.6
INDUSINDBK	870	CE	3,56,400	5557%	11.8
ZEEL	290	CE	5,61,000	4575%	5.1
CADILAHC	410	CE	1,80,400	1950%	5.5
TECHM	1,620	CE	2,76,000	1253%	15.9
CIPLA	870	CE	1,11,800	682%	12.1
CADILAHC	415	CE	1,52,900	672%	3.8
LICHSGFIN	365	CE	3,30,000	511%	2.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BIOCON	375	PE	5,54,300	792.59%	4.7
ITC	170	PE	1,08,800	750.00%	0.1
ZEEL	275	PE	3,03,000	431.58%	1.8
CHOLAFIN	650	PE	1,26,250	405.00%	10.7
POWERGRID	217	PE	1,75,989	371.43%	4.8
IDFCFIRSTB	39	PE	2,55,300	360.00%	0.1
BIOCON	380	PE	5,75,000	323.73%	8.1
ZEEL	285	PE	2,76,000	318.18%	3.5
AUROPHARMA	630	PE	1,69,500	222.86%	2.9
AMBUJACEM	345	PE	1,36,500	167.65%	1.2

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	58,676	31.3
TATASTEEL	1,200	CE	25,939	9.5
BAJFINANCE	7,500	CE	21,790	62.2
HINDUNILVR	2,300	CE	21,505	34.7
INFY	1,800	CE	20,390	13.8
TCS	4,000	CE	20,253	6.0
TCS	3,900	CE	19,922	15.6
RELIANCE	2,600	CE	19,547	7.7
RELIANCE	2,480	CE	18,471	39.9
TATASTEEL	1,220	CE	16,867	6.6

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	21,594	10.8
TATASTEEL	1,160	PE	11,895	14.4
INFY	1,780	PE	11,830	18.9
TCS	3,800	PE	11,775	23.8
HDFCBANK	1,500	PE	11,061	8.3
RELIANCE	2,440	PE	10,924	21.9
SBIN	500	PE	10,796	5.2
RELIANCE	2,460	PE	10,065	30.6
TATASTEEL	1,140	PE	9,879	7.2
BAJFINANCE	7,400	PE	9,357	117.7

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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