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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	17,152	75,74,300	1,47,53,850	2.65	0.51	17022
PREVIOUS	17,618	83,62,550	1,26,93,250	0.8	0.70	
% CHANGE	-2.65%	-9.43%	16.23%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and stooped lower through the day.
- Nifty lost 468 points to close at 17149.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17500CE and Reduction in 17000PE.
- PCR OI stands at 0.51 compared to 0.70 in the previous trading session.
- Nifty to trade with a support of 17022.

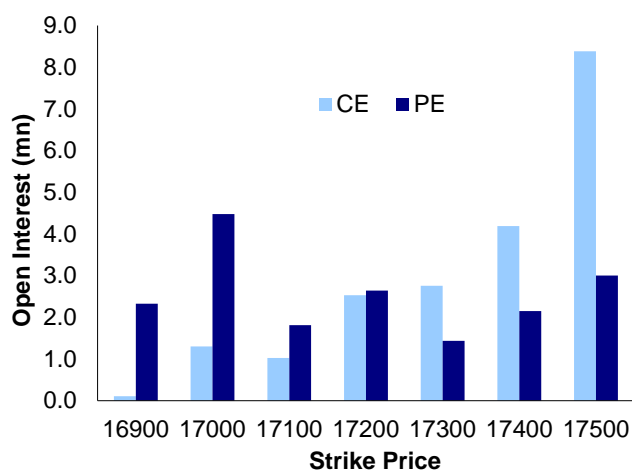
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

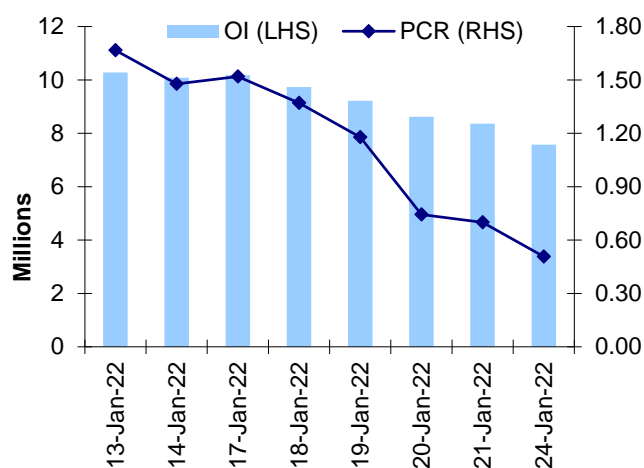
### Stocks

- **Sector:-** All sectors traded negative.
- Market wide-open interest is 1,024,818Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	15.7%	7,63,60,900	1.3%
NTPC	15.5%	6,15,88,500	-1.1%
CUMMINSIND	15.1%	17,40,000	-2.7%
CHAMBLFERT	13.8%	43,09,500	-5.6%
DIXON	13.0%	6,99,750	-7.2%
JKCEMENT	9.3%	4,21,050	-3.3%
HINDPETRO	9.1%	1,38,80,700	-2.3%
BAJFINANCE	8.9%	50,66,250	-6.0%
BOSCHLTD	8.2%	1,62,900	-2.5%
HAVELLS	6.8%	46,02,000	-5.0%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-21.7%	2,32,48,800	4.2%
ASHOKLEY	-12.2%	2,80,93,500	-4.0%
BANKBARODA	-12.1%	12,39,14,700	-0.1%
BATAINDIA	-12.0%	10,46,650	-4.8%
NAM-INDIA	-11.9%	32,56,000	-6.9%
POLYCAB	-11.2%	8,75,700	-1.9%
HONAUT	-11.1%	8,550	-3.8%
AMARAJABAT	-10.9%	97,26,000	-2.1%
ALKEM	-10.1%	2,18,400	-1.4%
NATIONALUM	-9.1%	10,49,07,000	-6.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,00,92,511	2,44,097	2,378
ICICIBANK	2,96,12,316	2,37,863	798
TCS	32,58,414	1,23,268	3,771
TATAMOTORS	2,52,28,959	1,22,154	478
TATAPOWER	4,32,79,408	1,00,861	230
SBIN	2,02,33,933	1,00,626	494
TATASTEEL	83,92,076	94,077	1,099
MARUTI	11,53,538	93,863	8,052
HDFCBANK	59,34,254	88,634	1,487

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	CE	3.8	479	127,15,100
WIPRO	700	CE	0.2	574	120,10,400
NTPC	135	CE	0.5	133	151,62,000
GAIL	150	CE	0.4	141	87,41,300
M&M	900	CE	0.6	855	22,49,800
TCS	4,000	CE	2.7	3,768	21,19,350
POWERGRID	220	CE	1.1	214	59,35,629
TATAPOWER	250	CE	0.7	230	182,85,750
M&M	860	CE	3.3	855	16,28,900
ONGC	170	CE	0.7	165	141,91,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	850	PE	3.0	855	19,04,000
HINDALCO	480	PE	4.6	479	62,81,225
ONGC	160	PE	0.2	165	1,34,13,400
POWERGRID	210	PE	1.0	214	24,85,178
HINDALCO	470	PE	2.3	479	22,46,750
M&M	840	PE	1.4	855	6,51,000
M&M	860	PE	7.9	855	6,06,900
MARUTI	7,800	PE	25.1	8,070	1,51,700
TCS	3,800	PE	54.4	3,768	5,45,850
HEROMOTOCO	2,600	PE	2.2	2,708	1,56,300

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	570	CE	1,77,600	22100%	11.2
TECHM	1,560	CE	1,27,800	5225%	6.1
ZEEL	260	CE	1,56,000	5100%	11.7
TATACONSUM	690	CE	1,62,675	4720%	8.0
WIPRO	590	CE	5,67,200	2345%	3.0
WIPRO	580	CE	3,47,200	2184%	6.2
ZEEL	280	CE	9,15,000	1694%	2.0
JSWSTEEL	630	CE	2,24,100	1560%	5.9
LICHSGFIN	340	CE	2,08,000	1386%	4.3
GMRINFRA	42	CE	10,80,000	1100%	0.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	540	PE	1,08,000	611%	1.4
ZEEL	265	PE	1,38,000	411%	5.0
WIPRO	530	PE	2,50,400	389%	0.8
BANDHANBNK	305	PE	2,57,400	309%	5.5
IEX	225	PE	6,86,250	307%	1.2
LICHSGFIN	335	PE	1,34,000	235%	3.6
ZEEL	240	PE	3,42,000	217%	1.2
WIPRO	560	PE	4,38,400	193%	4.7
ZEEL	250	PE	8,01,000	170%	2.2
TECHM	1,520	PE	1,02,000	143%	23.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	89,126	5.7
BAJFINANCE	7,300	CE	36,135	18.2
RELIANCE	2,480	CE	33,541	6.8
ICICIBANK	820	CE	33,399	6.6
RELIANCE	2,540	CE	28,931	3.8
RELIANCE	2,460	CE	28,831	8.1
RELIANCE	2,520	CE	28,411	4.7
BAJFINANCE	7,200	CE	27,453	28.6
BAJFINANCE	7,500	CE	27,376	9.6
RELIANCE	2,600	CE	27,351	2.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	33,143	37.7
HINDALCO	480	PE	19,639	4.6
RELIANCE	2,300	PE	17,254	5.8
TATASTEEL	1,100	PE	14,943	18.1
BAJFINANCE	7,000	PE	14,499	136.0
RELIANCE	2,360	PE	13,569	19.3
TATASTEEL	1,120	PE	12,523	29.0
RELIANCE	2,440	PE	12,358	68.6
RELIANCE	2,380	PE	12,245	27.4
ICICIBANK	800	PE	11,623	13.4

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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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