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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	17,178	78,32,250	1,01,79,700	6.75	0.72	16820
PREVIOUS	17,410	85,26,400	93,40,500	18.15	0.94	
% CHANGE	-1.33%	-8.14%	8.98%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-down and trended lower through the day.
- Nifty lost 220 points to close at 17171.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and Reduction in 17500PE.
- PCR OI stands at 0.72 compared 0.94 in the previous trading session.
- Nifty to trade with a support of 16820.

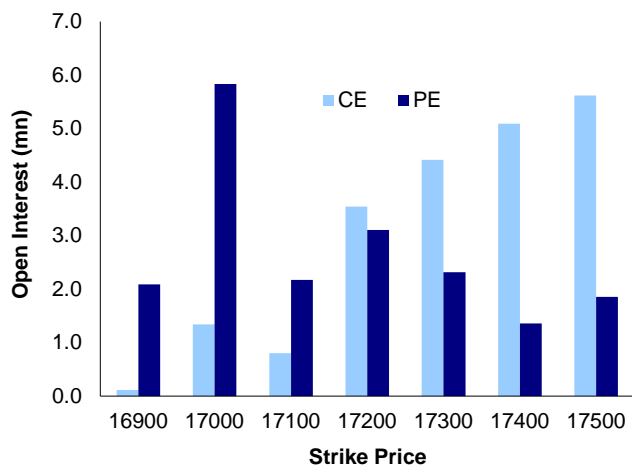
NIFTY LEVELS

16820 16930 17123 17270 17412 17668

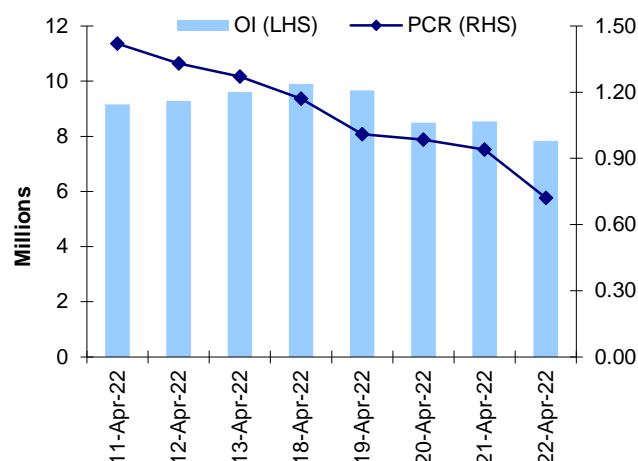
Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide open interest is 960,931Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POLYCAB	38.3%	10,03,800	-8.2%
HINDALCO	14.4%	3,13,44,850	-4.8%
AARTIIND	11.4%	22,54,200	-2.0%
MARUTI	11.3%	26,28,700	0.3%
LTTS	10.8%	11,16,200	-3.4%
IDFCFIRSTB	10.5%	27,64,67,700	-2.0%
L&TFH	10.0%	6,18,43,320	0.2%
BSOFT	7.8%	47,00,800	-2.7%
HCLTECH	7.8%	2,40,73,000	0.3%
APLLTD	7.6%	18,34,700	-0.6%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BIOCON	-9.2%	1,38,46,000	0.4%
MINDTREE	-7.7%	28,98,000	3.6%
CHAMBLFERT	-5.2%	33,87,000	-1.7%
HDFC	-4.7%	2,65,13,700	-1.1%
INDIAMART	-4.1%	3,42,900	0.6%
MGL	-4.0%	28,00,200	-0.2%
ESCORTS	-3.6%	37,69,150	0.0%
M&MFIN	-3.6%	3,45,72,000	-1.7%
APOLLOHOSP	-3.3%	18,32,500	-1.5%
LTI	-3.2%	17,51,250	0.3%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	69,47,490	1,92,345	2,759
HDFCBANK	1,03,29,574	1,40,575	1,356
HINDALCO	2,38,71,439	1,23,826	514
ICICIBANK	1,44,11,607	1,08,311	748
HDFC	48,40,122	1,07,268	2,206
HCLTECH	95,67,571	1,06,550	1,102
ADANIPOWER	3,46,01,657	89,141	259
SBIN	1,67,60,456	84,651	501
TATAPOWER	3,05,69,068	78,175	253

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	1.3	175	3,27,32,700
ONGC	180	CE	0.5	175	1,98,42,900
LUPIN	800	CE	2.2	754	23,83,400
TATAPOWER	300	CE	0.3	253	2,46,10,500
NTPC	160	CE	1.8	160	1,92,03,300
COALINDIA	210	CE	1.7	202	90,25,800
HINDALCO	600	CE	0.5	515	54,06,175
MARUTI	8,000	CE	83.3	7,902	4,68,300
HINDALCO	580	CE	0.6	515	51,96,550
GAIL	170	CE	0.9	164	61,30,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	155	PE	0.2	160	1,03,96,800
COALINDIA	190	PE	0.6	202	49,98,000
COALINDIA	200	PE	2.5	202	37,75,800
ONGC	175	PE	1.9	175	59,67,500
NTPC	160	PE	1.5	160	69,88,200
ITC	250	PE	0.5	262	80,16,000
TATAPOWER	250	PE	3.1	253	57,30,750
COALINDIA	195	PE	1.0	202	27,84,600
COALINDIA	185	PE	0.4	202	27,21,600
ACC	2,100	PE	5.5	2,262	2,01,250

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	520	CE	9,12,675	3165%	8.0
CIPLA	990	CE	2,41,800	2088%	6.3
L&TFH	106	CE	5,71,136	967%	0.2
HINDALCO	510	CE	1,81,675	956%	13.3
RBLBANK	122	CE	1,01,500	775%	3.8
HINDALCO	530	CE	12,37,325	633%	4.5
L&TFH	99	CE	5,80,060	622%	0.4
L&TFH	92	CE	51,31,300	379%	1.4
SBIN	505	CE	14,94,000	379%	6.0
UBL	1,560	CE	1,03,600	377%	25.9

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
M&M	910	PE	5,19,400	1137%	7.3
M&M	920	PE	1,00,800	500%	12.1
ADANI PORTS	880	PE	3,60,000	433%	23.6
ADANI PORTS	860	PE	6,45,000	271%	13.3
ADANI PORTS	870	PE	2,36,250	191%	18.2
BIOCON	380	PE	3,40,400	179%	8.9
RBLBANK	122	PE	6,43,800	178%	2.2
BIOCON	375	PE	1,90,900	137%	5.9
EICHERMOT	2,580	PE	1,12,700	127%	13.7
LUPIN	720	PE	2,39,700	126%	4.6

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	87,666	20.0
MARUTI	8,000	CE	41,152	83.3
RELIANCE	2,780	CE	31,283	26.9
HDFCBANK	1,400	CE	27,452	7.5
RELIANCE	2,760	CE	24,208	35.8
RELIANCE	2,820	CE	22,551	14.4
ADANI PORTS	900	CE	22,417	10.3
RELIANCE	2,900	CE	22,174	5.3
HDFCBANK	1,360	CE	21,584	19.7
HDFCBANK	1,380	CE	21,419	12.3

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	24,809	14.9
RELIANCE	2,760	PE	17,432	36.1
RELIANCE	2,740	PE	15,116	27.3
TATASTEEL	1,280	PE	11,739	25.2
MARUTI	7,700	PE	11,708	44.6
RELIANCE	2,780	PE	11,702	45.7
HDFCBANK	1,360	PE	11,477	22.4
MARUTI	7,800	PE	10,578	72.9
INFY	1,600	PE	10,107	27.6
MARUTI	7,900	PE	9,853	114.7

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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