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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	17,054	42,06,600	1,07,16,650	19.8	0.74	<b>16820</b>
PREVIOUS	17,204	61,16,850	95,47,450	4	0.89	
% CHANGE	-0.87%	-31.23%	12.25%	-	-	

## OUTLOOK

### Nifty

- Nifty opened with a negative bias and broke 17000 levels on intraday basis.
- Nifty lost 162 points to close at 17034.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17000CE and Reduction in 17200PE.
- PCR OI stands at 0.74 compared 0.89 in the previous trading session.
- Nifty to trade with a support of 16820.

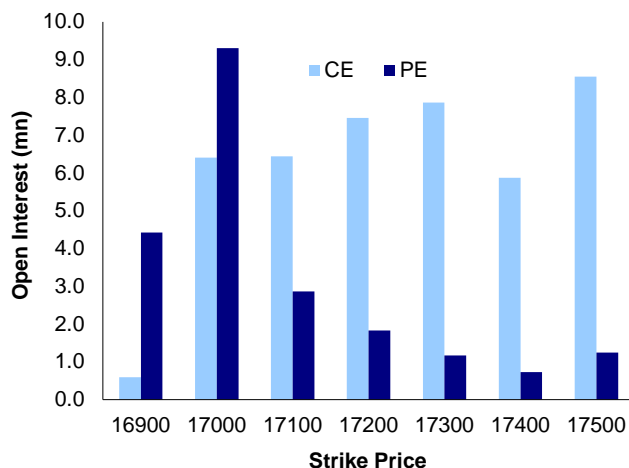
### NIFTY LEVELS

16820    16930    17123    17270    17412    17668

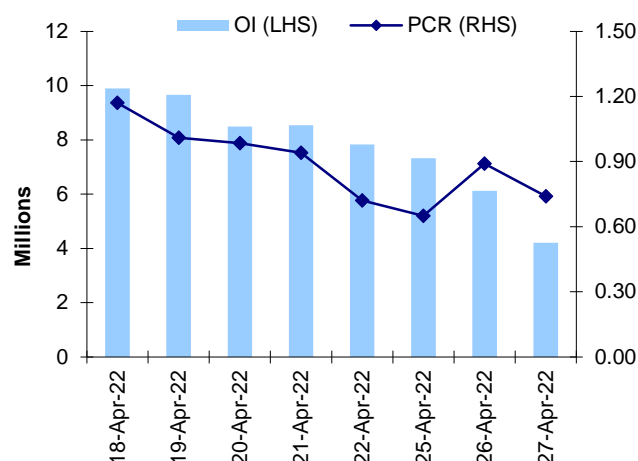
### Stocks

- **Sector:-** Banking & Financial stocks traded negative.
- Market wide open interest is 1,177,654Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BAJFINANCE	32.2%	51,93,000	-7.3%
IEX	12.1%	4,60,50,000	-3.2%
BAJAJ-AUTO	11.5%	23,48,000	0.3%
AARTIIND	9.5%	26,57,950	-2.2%
ABCAPITAL	9.3%	2,42,17,600	3.3%
CHAMBLFERT	8.9%	31,47,000	0.7%
HINDALCO	8.5%	3,65,18,825	-0.2%
DIXON	8.3%	6,64,875	-0.6%
OFSS	7.2%	5,87,125	-1.2%
NTPC	7.0%	10,47,43,200	-0.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	-22.6%	64,500	-1.3%
NAVINFLUOR	-17.5%	3,65,625	-4.0%
CHOLAFIN	-14.8%	91,97,500	-2.5%
ONGC	-13.9%	5,72,11,000	-1.3%
APLLTD	-13.9%	16,34,500	0.3%
IGL	-13.6%	1,53,28,500	-2.0%
HONAUT	-13.3%	6,255	-1.3%
NAM-INDIA	-12.8%	34,60,800	-2.4%
JKCEMENT	-12.5%	3,39,500	-1.2%
ATUL	-12.5%	1,59,300	-4.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	89,24,920	2,49,449	2,778
ICICIBANK	2,14,41,480	1,58,500	737
ADANIPOWER	4,48,95,283	1,32,933	299
HDFCBANK	90,27,167	1,23,732	1,373
TATASTEEL	71,20,974	87,714	1,247
AXISBANK	1,14,85,697	87,584	766
HINDALCO	1,76,23,544	85,531	492
TATAPOWER	3,20,27,943	79,976	247
SBIN	1,23,67,342	61,438	497

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
LUPIN	800	CE	0.2	744	16,82,150
COALINDIA	210	CE	0.1	188	85,72,200
BHARTIARTL	780	CE	0.1	753	62,62,400
MARUTI	8,000	CE	13.3	7,802	3,40,400
COALINDIA	200	CE	0.1	188	68,58,600
INDUSINDBK	1,000	CE	0.9	977	15,44,400
TATAPOWER	300	CE	0.1	248	1,60,58,250
AXISBANK	800	CE	0.3	767	35,92,800
TATAMOTORS	450	CE	0.4	431	1,05,79,200
ONGC	170	CE	0.2	165	71,61,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BAJAJ-AUTO	3,800	PE	18.5	3,899	1,29,000
HEROMOTOCO	2,400	PE	1.2	2,498	1,56,300
HEROMOTOCO	2,300	PE	0.6	2,498	1,54,500
COALINDIA	180	PE	0.1	188	27,84,600
HEROMOTOCO	2,380	PE	0.9	2,498	1,05,300
NTPC	155	PE	0.2	156	1,05,05,100
HEROMOTOCO	2,360	PE	0.6	2,498	82,800
MARUTI	7,700	PE	14.2	7,802	88,100
TATAPOWER	250	PE	3.3	248	44,48,250
MARUTI	7,500	PE	3.0	7,802	84,900

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BAJFINANCE	6,900	CE	1,43,125	1717%	17.3
BAJFINANCE	7,000	CE	2,74,000	475%	9.3
HINDALCO	480	CE	1,20,400	387%	15.3
WIPRO	525	CE	1,43,200	265%	2.1
WIPRO	520	CE	1,96,000	250%	4.2
BAJFINANCE	7,100	CE	1,45,000	228%	5.6
ICICIBANK	740	CE	11,27,500	200%	4.2
HINDPETRO	285	CE	2,07,900	185%	1.3
ZEEL	255	CE	1,71,000	171%	2.6
NATIONALUM	105	CE	2,12,500	150%	4.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
FSL	115	PE	1,58,600	205%	0.2
VOLTAS	1,280	PE	1,15,000	140%	15.1
ADANIPTS	920	PE	3,36,250	138%	35.7
APOLLOTYRE	205	PE	2,27,500	117%	0.5
ABCAPITAL	117	PE	1,10,000	79%	0.3
ONGC	157	PE	1,46,300	73%	0.2
L&TFH	77	PE	2,14,176	71%	0.1
RBLBANK	117	PE	1,27,600	69%	0.4
INDHOTEL	235	PE	6,07,322	68%	4.7
JSWSTEEL	710	PE	5,23,800	63%	2.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	CE	69,598	9.4
RELIANCE	2,820	CE	40,430	5.7
BAJFINANCE	7,200	CE	31,304	3.6
BAJFINANCE	7,100	CE	29,230	5.6
RELIANCE	2,840	CE	28,444	3.5
RELIANCE	2,800	CE	26,042	96.5
BAJFINANCE	7,000	CE	25,936	9.3
RELIANCE	2,900	CE	19,075	1.4
RELIANCE	2,860	CE	18,463	2.5
RELIANCE	2,780	CE	18,289	15.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,800	PE	18,485	33.9
RELIANCE	2,760	PE	16,425	11.5
RELIANCE	2,780	PE	16,407	20.7
RELIANCE	2,740	PE	13,548	5.7
BAJFINANCE	6,800	PE	13,315	107.3
BAJFINANCE	6,700	PE	9,983	54.5
RELIANCE	2,700	PE	9,509	1.6
BAJFINANCE	6,900	PE	8,153	192.7
BAJFINANCE	6,600	PE	7,517	28.0
BAJFINANCE	6,500	PE	7,071	15.3

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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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