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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	17,544	1,22,67,150	89,31,250	80.45	1.34	<b>17123</b>
PREVIOUS	17,515	61,32,100	94,47,300	17.4	1.10	
% CHANGE	0.17%	100.05%	-5.46%	-	-	

## OUTLOOK

### Nifty

- Nifty opened above 17500 levels but failed to trade higher and ended with minor losses.
- Nifty lost 33 points to close at 17464.
- OI concentration seen in 17500 strike.
- Addition witnessed in 17500 strike.
- PCR OI stands at 1.34.
- Nifty to trade with a support of 17123.

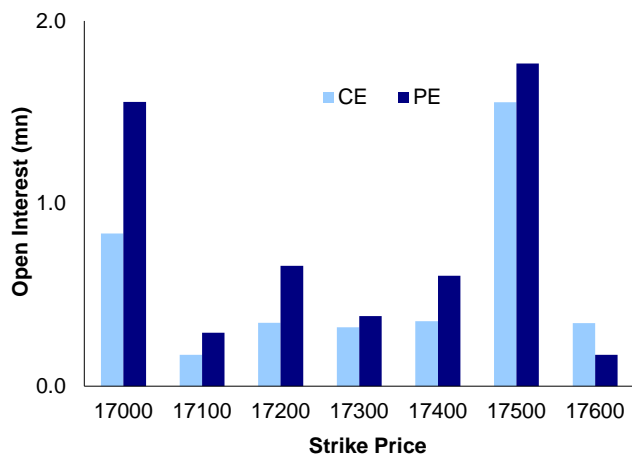
### NIFTY LEVELS

17123    17245    17373    17512    17668    17790

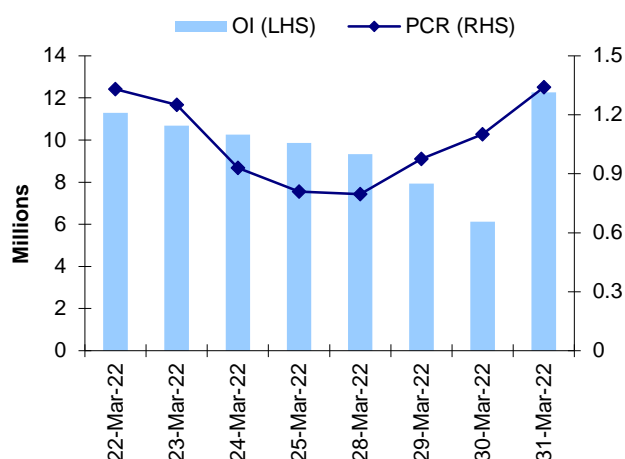
### Stocks

- **Sector:-** FMCG stocks traded positive.
- Market wide open interest is 591,945Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PVR	44.5%	26,54,861	2.8%
BIOCON	40.6%	1,50,07,500	-1.7%
INDUSINDBK	40.2%	2,46,55,500	1.0%
BAJAJFINSV	39.7%	5,61,600	-0.4%
HINDCOPPER	39.6%	1,95,90,800	2.1%
HAVELLS	39.5%	41,50,000	0.1%
LAURUSLABS	38.8%	59,02,200	-1.3%
BALKRISIND	37.8%	12,35,400	1.4%
FSL	37.6%	1,44,56,000	-1.6%
OBEROIRLTY	36.6%	31,40,200	0.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	-6.2%	24,775.0	2.5%
ABB	-4.5%	1,68,500.0	3.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	13,83,11,563	2,50,503	185
RELIANCE	61,02,744	1,61,235	2,635
AXISBANK	2,04,49,544	1,55,064	761
HINDALCO	2,34,97,993	1,35,469	570
ICICIBANK	1,60,46,383	1,17,468	730
HDFCBANK	71,47,857	1,05,358	1,470
JINDALSTEL	1,87,78,369	1,00,348	533
HDFC	41,67,353	1,00,061	2,390
TCS	21,68,110	81,162	3,740

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	160	CE	4.9	156	66,30,700
MARUTI	8,000	CE	142.5	7,599	2,92,300
SBIN	500	CE	17.7	496	89,55,000
HINDALCO	600	CE	17.9	573	35,17,400
ONGC	170	CE	5.7	165	73,15,000
TATAMOTORS	450	CE	16.3	436	78,88,800
GAIL	170	CE	2.3	156	31,78,100
TATAMOTORS	500	CE	4.7	436	73,58,700
TCS	4,000	CE	30.8	3,753	9,34,950
GAIL	155	CE	7.0	156	27,08,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	7,000	PE	99.8	7,599	1,12,200
SBIN	500	PE	21.2	496	30,09,000
ITC	240	PE	3.5	252	47,87,200
TCS	3,700	PE	77.6	3,753	3,34,200
WIPRO	600	PE	27.2	590	8,43,200
ITC	250	PE	7.4	252	32,96,000
AXISBANK	700	PE	9.2	763	12,40,800
RELIANCE	2,500	PE	29.3	2,650	7,84,250
RELIANCE	2,600	PE	57.6	2,650	7,81,750
KOTAKBANK	1,700	PE	33.7	1,762	4,28,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
JINDALSTEL	620	CE	1,87,500	7400%	6.0
ITC	277	CE	1,63,200	5000%	2.1
GAIL	190	CE	6,83,200	3633%	0.8
HINDALCO	580	CE	10,76,075	3607%	26.6
HINDALCO	590	CE	6,75,100	3389%	22.0
GAIL	162	CE	1,70,800	2700%	4.1
DABUR	590	CE	2,11,250	1778%	3.4
GODREJCP	760	CE	1,68,500	1585%	30.0
HINDALCO	570	CE	3,44,000	1584%	31.5
MOTHERSUMI	142	CE	2,03,000	1350%	8.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDALCO	530	PE	1,12,875	10400%	13.7
RECLTD	122	PE	10,68,000	5833%	3.3
HINDCOPPER	125	PE	1,84,900	4200%	14.6
BPCL	450	PE	4,53,600	1700%	87.9
IDFC	62	PE	2,20,000	1000%	2.9
WIPRO	530	PE	1,34,400	572%	4.6
NBCC	36	PE	2,28,000	533%	1.8
L&TFH	78	PE	1,07,088	500%	3.9
IOC	114	PE	1,17,000	500%	3.9
BAJFINANCE	7,200	PE	1,53,625	466%	240.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	11,044	57.9
AXISBANK	800	CE	8,622	14.2
HINDALCO	600	CE	8,598	17.9
AXISBANK	760	CE	7,413	31.1
BAJFINANCE	7,500	CE	7,038	208.8
BAJFINANCE	7,300	CE	5,937	299.7
BAJFINANCE	7,400	CE	5,480	251.9
HDFC	2,400	CE	5,019	78.7
SBIN	500	CE	4,981	17.7
HINDUNILVR	2,100	CE	4,927	42.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	6,935	57.6
RELIANCE	2,500	PE	4,395	29.3
BAJFINANCE	7,000	PE	4,049	165.8
BAJFINANCE	7,200	PE	3,191	240.6
RELIANCE	2,640	PE	3,113	75.0
RELIANCE	2,660	PE	2,956	84.9
HINDALCO	580	PE	2,685	32.9
SBIN	500	PE	2,513	21.2
INFY	1,900	PE	2,442	54.9
BAJFINANCE	7,300	PE	2,410	289.7

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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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