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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	17,713	1,19,03,200	96,13,050	43	1.39	<b>17123</b>
PREVIOUS	17,544	1,22,67,150	89,31,250	80.45	1.34	
% CHANGE	0.96%	-2.97%	7.63%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat but gained significantly in the second half.
- Nifty added 205 points to close at 17670.
- OI concentration seen in 17500 strike.
- Addition witnessed in 17500CE and 17000PE.
- PCR OI stands at 1.39 compared 1.34 in the previous trading session.
- Nifty to trade with a support of 17123.

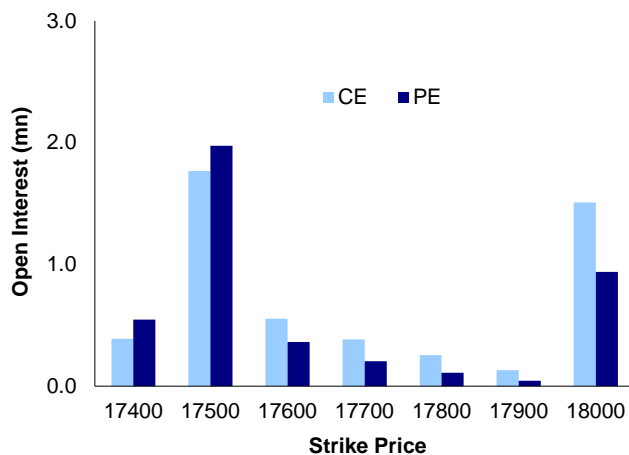
### NIFTY LEVELS

17123    17245    17373    17512    17668    17790

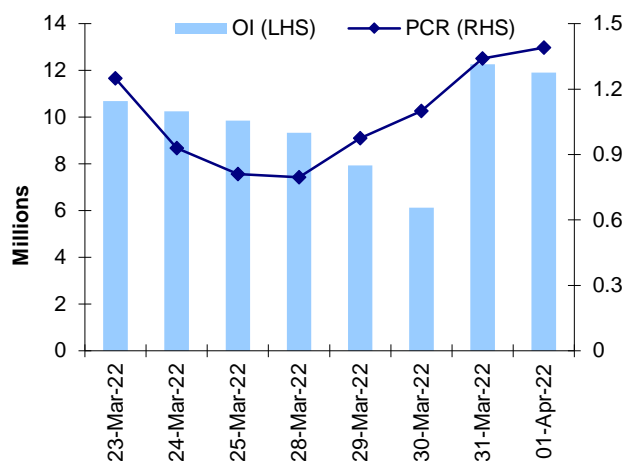
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide open interest is 746,317Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ALKEM	26.5%	1,80,400	-3.5%
POWERGRID	17.9%	3,52,24,465	3.8%
BATAINDIA	17.6%	16,54,950	1.9%
ABB	17.4%	1,97,750	-2.0%
IPCALAB	14.9%	9,32,400	-3.6%
IDEA	14.6%	55,81,80,000	4.7%
BEL	14.4%	3,53,66,600	2.0%
HEROMOTOCO	14.2%	43,63,800	-2.4%
LICHSGFIN	13.1%	2,38,84,000	3.7%
GUJGASLTD	12.2%	43,02,500	-1.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ONGC	-15.5%	5,52,32,100	2.5%
BANKBARODA	-9.6%	10,29,48,300	3.9%
PERSISTENT	-6.9%	2,78,100	-0.9%
MFSL	-6.4%	18,68,100	2.7%
AMARAJABAT	-4.8%	73,65,000	4.1%
BSOFT	-4.7%	41,60,000	2.6%
BPCL	-4.2%	2,03,99,400	4.2%
HINDUNILVR	-3.9%	1,36,32,300	1.4%
AUBANK	-3.7%	20,73,500	3.3%
LUPIN	-3.6%	99,28,850	2.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIPOWER	14,20,17,760	2,78,551	203
HDFCBANK	72,84,278	1,08,880	1,506
RELIANCE	36,56,408	96,583	2,656
SBIN	1,85,27,226	93,261	508
ICICIBANK	1,26,58,848	92,725	736
HINDALCO	1,53,00,787	86,980	571
TATAMOTORS	1,93,80,324	84,809	441
TATASTEEL	55,32,159	73,091	1,317
AXISBANK	93,21,859	71,496	775

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
GAIL	160	CE	7.6	162	83,75,300
HINDALCO	600	CE	14.4	573	46,50,450
ONGC	170	CE	5.6	168	83,62,200
ONGC	175	CE	3.6	168	81,85,100
MARUTI	8,000	CE	152.8	7,716	3,09,000
NTPC	150	CE	1.6	143	72,67,500
ONGC	180	CE	2.7	168	69,68,500
GAIL	180	CE	1.6	162	36,17,300
GAIL	170	CE	3.6	162	35,38,000
TATAMOTORS	450	CE	17.6	444	90,51,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
POWERGRID	225	PE	5.8	225	62,23,611
HEROMOTOCO	2,000	PE	21.6	2,253	2,83,800
HEROMOTOCO	2,200	PE	66.7	2,253	2,73,900
HEROMOTOCO	2,100	PE	38.5	2,253	2,67,900
NTPC	140	PE	2.5	143	35,05,500
TATAPOWER	220	PE	2.0	247	57,84,750
TATAPOWER	240	PE	7.4	247	57,57,750
MARUTI	7,000	PE	60.2	7,716	1,32,300
TATAMOTORS	400	PE	5.6	444	44,60,250
SBIN	500	PE	11.8	511	38,56,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	144	CE	11,45,700	9950%	3.5
NTPC	165	CE	14,36,400	6200%	0.4
ITC	302	CE	1,95,200	6000%	0.6
BEL	217	CE	1,74,800	4500%	8.4
IDEA	9	CE	30,80,000	4300%	1.5
CANBK	255	CE	2,10,600	3800%	4.5
POWERGRID	232	CE	2,02,654	3700%	3.4
IBULHSGFIN	195	CE	1,05,400	3300%	3.5
ONGC	205	CE	2,61,800	3300%	0.7
EXIDEIND	190	CE	2,19,600	2950%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
POWERGRID	217	PE	2,98,648	5500%	3.3
BANKBARODA	103	PE	5,38,200	4500%	1.1
BEL	212	PE	1,40,600	3600%	7.1
HDFCBANK	1,490	PE	1,13,300	2843%	33.7
IOC	122	PE	1,82,000	2700%	3.7
BEL	185	PE	2,05,200	2600%	0.9
NTPC	128	PE	4,10,400	2300%	0.6
AUROPHARMA	580	PE	1,23,000	2243%	4.1
BHEL	53	PE	6,93,000	1550%	2.3
M&M	820	PE	1,44,900	1492%	21.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SBIN	500	CE	13,895	22.6
RELIANCE	2,700	CE	12,650	59.1
JUBLFOOD	2,700	CE	10,477	162.9
HDFCBANK	1,500	CE	10,001	38.5
TATASTEEL	1,340	CE	8,842	50.5
HINDALCO	600	CE	8,613	14.4
TATASTEEL	1,400	CE	8,612	28.8
SBIN	520	CE	8,303	12.3
AXISBANK	800	CE	7,981	15.8
HEROMOTOCO	2,300	CE	7,960	67.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	6,933	47.4
SBIN	500	PE	5,566	11.8
HEROMOTOCO	2,200	PE	4,538	66.7
RELIANCE	2,500	PE	4,047	21.9
HEROMOTOCO	2,100	PE	3,932	38.5
INFY	1,900	PE	3,793	53.0
HEROMOTOCO	2,000	PE	3,731	21.6
TATASTEEL	1,300	PE	3,615	48.1
RELIANCE	2,400	PE	3,302	10.0
RELIANCE	2,640	PE	3,251	63.5

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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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