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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

|          | NIFTY<br>FUTURE | OI<br>(NO OF SHARES<br>OUTSTANDING) | VOLUME<br>(NO OF SHARES<br>TRADED) | BASIS<br>(Rs) | PCR OI | TREND |
|----------|-----------------|-------------------------------------|------------------------------------|---------------|--------|-------|
| CURRENT  | 17,789          | 1,02,11,200                         | 1,20,00,600                        | 43.65         | 1.60   | 17180 |
| PREVIOUS | 17,961          | 1,05,64,600                         | 79,20,600                          | 35.95         | 1.35   |       |
| % CHANGE | -0.96%          | -3.35%                              | 51.51%                             | -             | -      |       |

## OUTLOOK

### Nifty

- Nifty opened gap-down and traded with a negative bias through the day.
- Nifty lost 179 points to close at 17745.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400PE and in 17700CE.
- PCR OI stands at 1.60 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 17180.

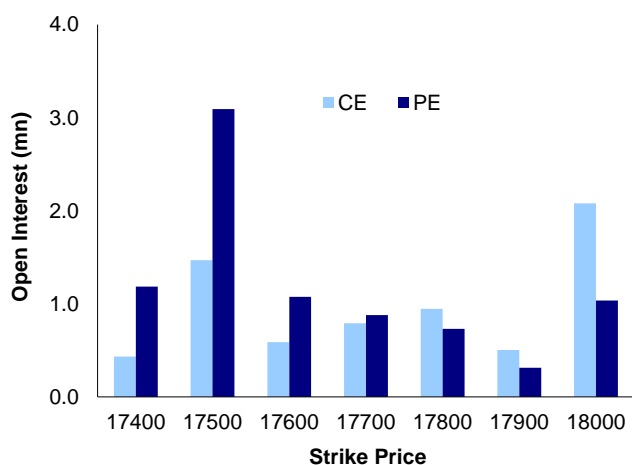
### NIFTY LEVELS

17180    17303    17425    17645    17828    18050

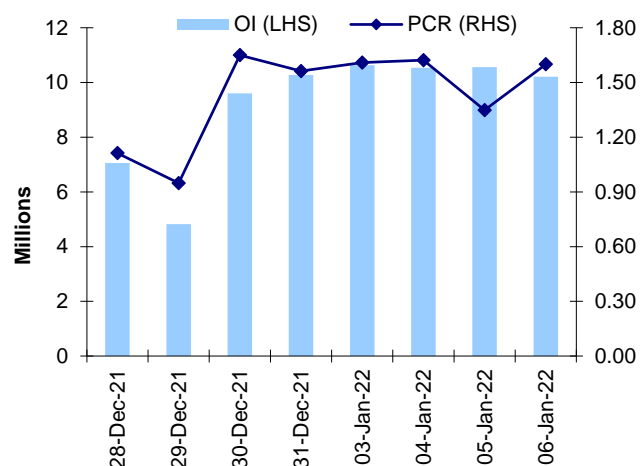
### Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 662,890Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| NBCC       | 103.0% | 2,48,04,000 | 7.7%          |
| ABCAPITAL  | 21.9%  | 1,10,44,000 | 2.9%          |
| BALRAMCHIN | 18.5%  | 47,98,400   | 1.5%          |
| HONAUT     | 17.9%  | 8,205       | -1.1%         |
| RAIN       | 17.0%  | 35,70,000   | 1.9%          |
| GNFC       | 14.6%  | 23,20,500   | -1.0%         |
| CUB        | 14.3%  | 1,07,84,800 | -3.0%         |
| IGL        | 11.7%  | 1,36,71,625 | 0.7%          |
| DIXON      | 10.5%  | 5,60,500    | 0.5%          |
| PERSISTENT | 9.7%   | 5,43,600    | -3.1%         |

## OI DECREASE

| SYMBOL     | OI (%) | OI (SHARES) | PRICE CHG (%) |
|------------|--------|-------------|---------------|
| GUJGASLTD  | -7.5%  | 21,96,250   | 4.2%          |
| BHARTIARTL | -6.3%  | 6,16,72,100 | 1.5%          |
| EICHERMOT  | -5.8%  | 23,17,700   | 1.4%          |
| MOTHERSUMI | -4.6%  | 2,67,64,500 | 3.9%          |
| DALBHARAT  | -3.7%  | 5,24,000    | -1.2%         |
| NTPC       | -3.6%  | 5,40,36,000 | -0.8%         |
| CHOLAFIN   | -3.3%  | 71,85,000   | -0.5%         |
| GAIL       | -3.3%  | 3,92,29,100 | 2.1%          |
| BRITANNIA  | -3.2%  | 12,22,400   | 0.4%          |
| ASIANPAINT | -2.5%  | 34,12,200   | -0.3%         |

## CASH STATISTICS

## TOP VOLUMES

| SYMBOL     | TRADED SHARES (QTY) | VALUE (IN LAKHS) | CLOSE |
|------------|---------------------|------------------|-------|
| RELIANCE   | 66,67,483           | 1,61,567         | 2,417 |
| BHARTIARTL | 2,16,42,414         | 1,54,022         | 710   |
| HDFC       | 46,16,700           | 1,21,051         | 2,620 |
| ICICIBANK  | 1,30,18,067         | 1,01,794         | 785   |
| SBIN       | 1,81,90,843         | 89,215           | 492   |
| TATAMOTORS | 1,65,63,230         | 80,588           | 489   |
| HDFCBANK   | 48,14,465           | 74,177           | 1,540 |
| TECHM      | 42,90,750           | 72,994           | 1,692 |
| TCS        | 18,10,293           | 68,845           | 3,807 |

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

| SYMBOL    | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|-----------|------------|-------------|------------|-----------|-------------|
| HINDALCO  | 480        | CE          | 12.3       | 480       | 133,30,000  |
| NTPC      | 135        | CE          | 1.3        | 131       | 168,49,200  |
| ONGC      | 155        | CE          | 2.0        | 151       | 113,19,000  |
| ONGC      | 150        | CE          | 4.1        | 151       | 104,95,100  |
| M&M       | 850        | CE          | 14.8       | 842       | 20,90,900   |
| COALINDIA | 160        | CE          | 2.7        | 155       | 68,79,600   |
| IOC       | 120        | CE          | 1.7        | 118       | 64,54,500   |
| DRREDDY   | 5,000      | CE          | 45.3       | 4,763     | 3,55,125    |
| NTPC      | 140        | CE          | 0.7        | 131       | 64,58,100   |
| BPCL      | 400        | CE          | 7.3        | 397       | 36,99,000   |

## SIGNIFICANT PUT OPEN INTEREST

| SYMBOL     | STRK PRICE | OPTION TYPE | CLOSE (RS) | FUT CLOSE | OI (SHARES) |
|------------|------------|-------------|------------|-----------|-------------|
| TATAPOWER  | 220        | PE          | 4.4        | 230       | 67,36,500   |
| RELIANCE   | 2,200      | PE          | 6.8        | 2,429     | 16,09,000   |
| HINDALCO   | 480        | PE          | 12.2       | 480       | 14,17,925   |
| RELIANCE   | 2,400      | PE          | 48.8       | 2,429     | 15,42,750   |
| AXISBANK   | 700        | PE          | 7.4        | 731       | 21,40,800   |
| WIPRO      | 700        | PE          | 22.0       | 708       | 11,51,200   |
| TATAMOTORS | 480        | PE          | 12.3       | 491       | 34,45,650   |
| TATAMOTORS | 450        | PE          | 4.5        | 491       | 32,77,500   |
| TCS        | 3,400      | PE          | 7.2        | 3,815     | 4,83,450    |
| ITC        | 220        | PE          | 5.2        | 219       | 83,93,600   |

## SIGNIFICANT CALL OPEN INTEREST ADDITION

| SYMBOL    | STRK PRICE | OPTION TYPE | OPEN INT  | OI CHG (%) | CLOSE (Rs) |
|-----------|------------|-------------|-----------|------------|------------|
| NBCC      | 57         | CE          | 4,44,000  | 3600%      | 0.9        |
| TATACOMM  | 1,620      | CE          | 1,28,800  | 3478%      | 20.7       |
| NBCC      | 51         | CE          | 10,68,000 | 1680%      | 2.6        |
| NBCC      | 53         | CE          | 6,12,000  | 1600%      | 1.8        |
| INFY      | 1,820      | CE          | 8,41,200  | 1054%      | 59.2       |
| PETRONET  | 222        | CE          | 1,32,000  | 1000%      | 5.9        |
| SUNTV     | 540        | CE          | 1,09,500  | 943%       | 8.9        |
| NBCC      | 52         | CE          | 15,60,000 | 767%       | 2.2        |
| GUJGASLTD | 670        | CE          | 1,83,750  | 717%       | 21.9       |
| NBCC      | 54         | CE          | 6,24,000  | 550%       | 1.6        |

## SIGNIFICANT PUT OPEN INTEREST ADDITION

| SYMBOL     | STRK PRICE | OPTION TYPE | OPEN INT | OI CHG (%) | CLOSE (Rs) |
|------------|------------|-------------|----------|------------|------------|
| COALINDIA  | 107        | PE          | 2,52,000 | 2900%      | 0.1        |
| BANKBARODA | 88         | PE          | 1,63,800 | 600%       | 3.8        |
| NATIONALUM | 107        | PE          | 1,36,000 | 433%       | 5.8        |
| NBCC       | 46         | PE          | 3,36,000 | 367%       | 1.0        |
| IDFC       | 61         | PE          | 2,90,000 | 314%       | 2.7        |
| DELTACORP  | 265        | PE          | 1,49,500 | 306%       | 8.9        |
| NBCC       | 43         | PE          | 1,44,000 | 300%       | 0.4        |
| L&TFH      | 81         | PE          | 1,07,088 | 300%       | 3.0        |
| NBCC       | 41         | PE          | 3,72,000 | 288%       | 0.2        |
| BHARTIARTL | 710        | PE          | 3,91,400 | 203%       | 15.5       |

## CALL OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| BHARTIARTL | 720        | CE          | 21,074    | 12.9       |
| RELIANCE   | 2,500      | CE          | 20,364    | 35.7       |
| HINDALCO   | 480        | CE          | 19,437    | 12.3       |
| BHARTIARTL | 700        | CE          | 16,460    | 22.1       |
| BHARTIARTL | 710        | CE          | 16,067    | 17.1       |
| HINDALCO   | 490        | CE          | 12,888    | 8.4        |
| MARUTI     | 8,000      | CE          | 12,696    | 144.8      |
| TATASTEEL  | 1,200      | CE          | 12,617    | 24.7       |
| TATASTEEL  | 1,180      | CE          | 11,751    | 32.3       |
| INFY       | 1,900      | CE          | 10,713    | 27.7       |

## PUT OPTION VOLUMES

| SYMBOL     | STRK PRICE | OPTION TYPE | CONTRACTS | CLOSE (Rs) |
|------------|------------|-------------|-----------|------------|
| INFY       | 1,800      | PE          | 8,989     | 44.1       |
| RELIANCE   | 2,400      | PE          | 8,531     | 48.8       |
| BHARTIARTL | 700        | PE          | 7,008     | 10.7       |
| RELIANCE   | 2,300      | PE          | 6,444     | 18.5       |
| TCS        | 3,800      | PE          | 5,499     | 95.8       |
| SBIN       | 480        | PE          | 5,345     | 7.7        |
| SBIN       | 490        | PE          | 5,183     | 11.8       |
| RELIANCE   | 2,420      | PE          | 4,435     | 58.7       |
| RELIANCE   | 2,440      | PE          | 4,413     | 69.1       |
| INFY       | 1,700      | PE          | 4,172     | 13.9       |

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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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