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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	18,337	1,01,79,850	43,38,600	28.6	1.52	<b>18080</b>
PREVIOUS	18,295	1,00,84,900	64,07,400	40	1.48	
% CHANGE	0.23%	0.94%	-32.29%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and traded in a small range.
- Nifty added 52 points to close at 18308.
- OI concentration seen in 18500CE and 17000PE.
- Activity witnessed in 18200 strike.
- PCR OI stands at 1.52 compared to 1.48 in the previous trading session.
- Nifty to trade with a support of 18080.

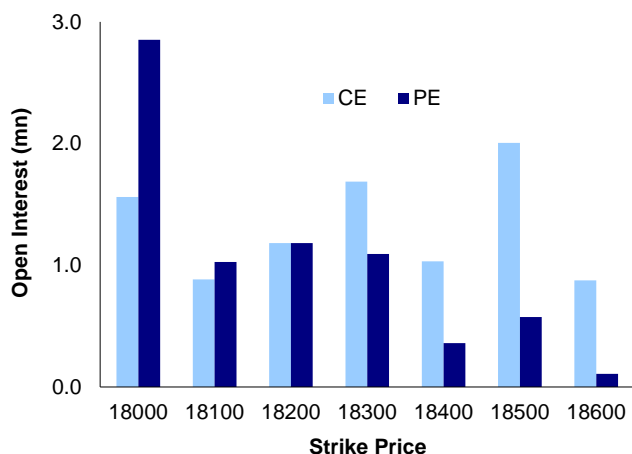
### NIFTY LEVELS

17425    17645    17828    18080    18187    18368

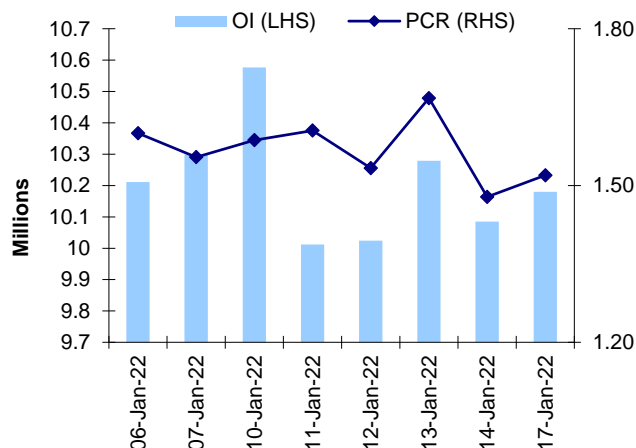
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 1,005,168Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	34.3%	9,930	3.3%
HCLTECH	18.6%	2,50,97,800	-5.9%
ONGC	13.3%	5,89,35,800	3.0%
GRANULES	11.5%	1,83,39,600	-7.4%
AXISBANK	10.7%	4,90,77,600	-1.3%
HINDCOPPER	9.9%	1,58,15,400	0.7%
JKCEMENT	9.8%	3,53,500	3.1%
MOTHERSUMI	9.5%	2,58,37,000	2.2%
LICHSGFIN	9.3%	1,95,78,000	2.8%
ASTRAL	8.9%	10,64,525	-0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EXIDEIND	-10.7%	2,39,36,400	4.9%
ICICIPRULI	-6.3%	51,92,250	4.2%
GUJGASLTD	-5.6%	20,38,750	-1.2%
ABFRL	-5.3%	1,18,24,800	1.1%
HINDPETRO	-5.1%	1,24,57,800	0.9%
ATUL	-4.0%	90,300	1.5%
HINDALCO	-3.8%	3,27,91,800	-0.1%
CUMMINSIND	-3.4%	12,79,800	1.5%
BAJAJ-AUTO	-2.9%	29,83,750	1.7%
INDIGO	-2.8%	27,33,750	0.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,14,94,686	1,75,935	1,522
HCLTECH	1,19,73,283	1,50,911	1,259
TATAMOTORS	2,79,42,414	1,46,170	525
AXISBANK	1,96,80,557	1,40,355	713
TCS	34,42,604	1,38,060	4,019
TATASTEEL	89,69,607	1,09,588	1,230
RELIANCE	37,08,822	94,764	2,552
ULTRACEMCO	12,16,949	94,332	7,870
SBIN	1,74,22,211	89,789	514

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	700	CE	2.3	647	143,29,600
ONGC	160	CE	5.8	165	241,93,400
NTPC	135	CE	2.7	137	187,24,500
ONGC	165	CE	2.6	165	148,61,000
TCS	4,000	CE	65.5	4,017	21,37,350
WIPRO	720	CE	1.5	647	68,13,600
NTPC	140	CE	1.2	137	94,96,200
ONGC	170	CE	1.4	165	108,95,500
HCLTECH	1,300	CE	8.6	1,250	44,12,100
IOC	125	CE	2.0	124	77,80,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	0.8	506	66,63,925
ONGC	160	PE	0.7	165	76,84,600
M&M	850	PE	1.0	902	14,07,700
WIPRO	600	PE	1.7	647	27,65,600
TCS	3,800	PE	6.0	4,017	8,32,500
WIPRO	650	PE	13.8	647	25,00,000
DRREDDY	4,700	PE	81.2	4,691	2,00,250
M&M	860	PE	1.8	902	9,30,300
MARUTI	7,500	PE	14.8	8,287	1,61,900
TATAMOTORS	500	PE	4.0	525	50,27,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMARAJABAT	665	CE	2,23,000	22200%	13.4
HEROMOTOCO	2,720	CE	1,18,200	19600%	40.2
CANFINHOME	690	CE	2,03,775	4080%	2.8
EXIDEIND	195	CE	3,81,600	3433%	1.0
PFC	139	CE	1,36,400	2100%	0.4
HCLTECH	1,260	CE	16,49,200	1632%	19.5
HCLTECH	1,270	CE	8,93,900	1001%	15.7
HEROMOTOCO	2,740	CE	1,26,300	902%	32.0
APOLLOTYRE	270	CE	5,35,000	873%	0.8
HCLTECH	1,280	CE	19,41,100	834%	12.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ASHOKLEY	142	PE	5,94,000	6500%	5.4
APOLLOTYRE	237	PE	1,12,500	2150%	3.7
APOLLOTYRE	240	PE	4,30,000	682%	4.7
GRANULES	325	PE	1,44,150	675%	7.6
GRANULES	335	PE	1,13,150	630%	12.2
ONGC	167	PE	5,31,300	590%	4.0
NTPC	138	PE	1,08,300	533%	3.0
APOLLOTYRE	235	PE	4,25,000	372%	2.9
ASHOKLEY	140	PE	28,62,000	342%	4.0
TCS	3,980	PE	1,19,550	336%	37.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	4,000	CE	79,999	65.5
TCS	4,100	CE	41,937	27.5
ULTRACEMCO	8,000	CE	37,720	116.6
TATASTEEL	1,240	CE	35,972	29.5
TATASTEEL	1,220	CE	31,105	38.9
ULTRACEMCO	7,800	CE	27,186	204.5
HEROMOTOCO	2,700	CE	21,970	49.4
HCLTECH	1,300	CE	21,586	8.6
TCS	4,200	CE	21,296	12.0
TATASTEEL	1,200	CE	20,842	49.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,900	PE	13,289	14.0
TATASTEEL	1,200	PE	13,030	17.9
TCS	4,000	PE	12,366	46.7
HDFCBANK	1,500	PE	10,795	13.8
ULTRACEMCO	7,600	PE	10,394	47.8
ULTRACEMCO	7,500	PE	10,182	36.1
INFY	1,900	PE	10,119	11.8
TCS	3,800	PE	10,113	6.0
TATASTEEL	1,180	PE	8,160	11.4
HCLTECH	1,200	PE	7,875	7.3

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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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