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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	18,495	1,20,74,300	63,87,050	18.4	1.65	<b>17600</b>
PREVIOUS	18,355	1,21,76,000	63,55,600	17	1.63	
% CHANGE	0.76%	-0.84%	0.49%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded with a positive bias through the day.
- Nifty added 138 points to close at 18477.
- OI concentration seen in 18500CE and 17500PE.
- Addition witnessed in 18500PE and Reduction in 18300CE.
- PCR OI stands at 1.65 compared to 1.63 in the previous trading session.
- Nifty to trade with a support of 17600.

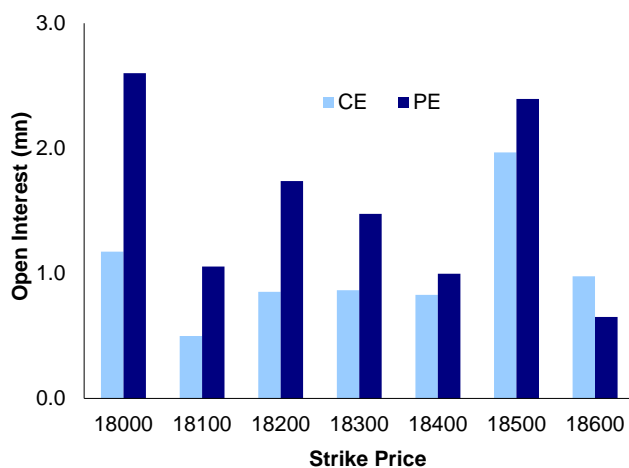
### NIFTY LEVELS

17600    17815    17946    18032    18200    18477

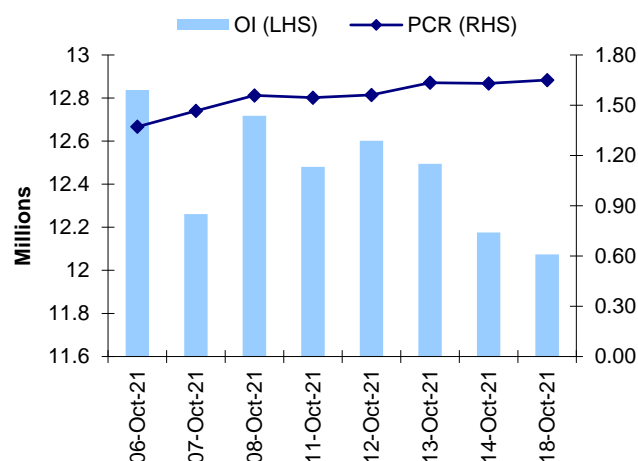
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 952,399Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DALBHARAT	37.1%	7,45,000	1.0%
AMARAJABAT	31.4%	1,27,20,000	-4.4%
NATIONALUM	23.4%	11,09,76,000	13.1%
LTI	21.4%	8,07,600	-3.2%
PNB	16.7%	32,84,96,000	8.1%
SAIL	13.5%	18,82,80,500	3.9%
ACC	12.6%	32,76,000	-0.2%
ASIANPAINT	11.7%	45,20,400	-1.7%
ESCORTS	11.3%	88,47,850	2.0%
INDIACEM	8.9%	1,16,87,000	1.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-25.1%	25,47,025	7.6%
ALKEM	-10.7%	4,96,600	-0.8%
BANKBARODA	-9.7%	14,04,23,400	4.8%
COFORGE	-9.7%	5,95,200	0.0%
M&M	-8.4%	1,02,92,800	-2.2%
IOC	-8.2%	3,85,45,000	1.5%
PERSISTENT	-7.0%	3,07,050	-2.0%
INFY	-6.6%	4,53,77,400	4.5%
INDIAMART	-6.3%	2,64,675	-2.3%
GUJGASLTD	-5.5%	57,06,250	5.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	27,35,91,610	6,90,186	257
TATAMOTORS	7,23,22,623	3,72,801	510
HCLTECH	2,38,61,603	2,93,875	1,221
HDFCBANK	1,44,28,228	2,43,837	1,670
NATIONALUM	18,25,56,138	2,19,359	122
PNB	40,51,79,433	1,84,532	46
RELIANCE	62,73,850	1,70,259	2,708
ITC	6,02,92,901	1,57,512	263
TATASTEEL	1,09,23,230	1,54,236	1,411

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	2.0	149	6,48,88,800
ONGC	170	CE	2.5	163	2,15,29,200
TCS	4,000	CE	13.6	3,663	48,47,700
NTPC	145	CE	4.7	149	2,49,83,100
COALINDIA	200	CE	3.9	186	1,79,67,600
ONGC	165	CE	3.6	163	1,56,92,600
ACC	2,400	CE	59.5	2,313	7,59,000
TCS	3,800	CE	30.8	3,663	29,79,600
BAJAJ-AUTO	4,000	CE	82.7	3,929	6,33,250
HDFCBANK	1,700	CE	25.1	1,667	73,94,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	11.6	914	13,06,200
HINDALCO	500	PE	2.5	544	36,14,150
TCS	3,500	PE	13.3	3,663	16,38,300
ONGC	150	PE	0.7	163	67,29,800
NTPC	145	PE	0.7	149	69,31,200
INDUSINDBK	1,100	PE	3.1	1,222	14,17,500
CIPLA	900	PE	23.1	905	11,39,450
ONGC	160	PE	2.9	163	52,05,200
TCS	3,600	PE	38.0	3,663	11,59,800
TATAMOTORS	400	PE	1.3	510	69,65,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	263	CE	8,28,800	12850%	8.1
INDIACEM	250	CE	3,56,700	12200%	3.8
PFC	162	CE	2,17,000	1650%	2.4
POWERGRID	217	CE	2,61,317	1125%	2.5
NATIONALUM	125	CE	90,27,000	941%	5.0
BEL	217	CE	1,55,800	925%	9.0
JSWSTEEL	830	CE	4,34,700	876%	4.9
ADANI PORTS	870	CE	1,23,750	662%	14.0
HCLTECH	1,230	CE	4,11,600	617%	28.7
AUBANK	1,280	CE	3,11,500	592%	37.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATAPOWER	255	PE	12,08,250	17800%	15.2
PNB	46	PE	28,00,000	17400%	2.2
TATAPOWER	240	PE	39,62,250	8286%	8.4
VEDL	360	PE	10,72,600	4843%	10.1
ITC	243	PE	1,47,200	4500%	0.8
ITC	257	PE	5,88,800	3580%	4.6
VEDL	350	PE	16,61,600	2878%	6.5
PNB	47	PE	8,48,000	1667%	2.8
HINDALCO	560	PE	1,39,750	1200%	30.3
HINDALCO	550	PE	5,54,700	1073%	23.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,700	CE	43,632	25.1
INFY	1,800	CE	40,050	31.4
RELIANCE	2,800	CE	32,644	38.3
RELIANCE	2,700	CE	30,732	74.4
SBIN	500	CE	28,733	13.6
ITC	260	CE	24,435	9.5
INFY	1,760	CE	21,939	46.3
INFY	1,780	CE	21,152	38.2
ULTRACEMCO	8,000	CE	18,644	73.6
HDFCBANK	1,720	CE	18,572	19.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,700	PE	10,751	10.1
RELIANCE	2,700	PE	10,080	53.4
HDFCBANK	1,600	PE	10,044	11.6
RELIANCE	2,600	PE	7,777	18.6
HDFCBANK	1,680	PE	7,507	43.5
ITC	240	PE	7,492	0.6
TATASTEEL	1,400	PE	7,176	35.6
HCLTECH	1,200	PE	6,716	24.1
HDFCBANK	1,640	PE	6,157	21.1
SBIN	490	PE	6,153	9.4

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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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