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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	17,974	92,17,500	92,74,950	36.1	1.18	<b>17645</b>
PREVIOUS	18,124	97,34,750	1,04,28,300	11.35	1.37	
% CHANGE	-0.83%	-5.31%	-11.06%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat but stooped lower in the second half of the trading session.
- Nifty lost 174 points to close at 17938.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 18000CE and 17900PE.
- PCR OI stands at 1.18 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17645.

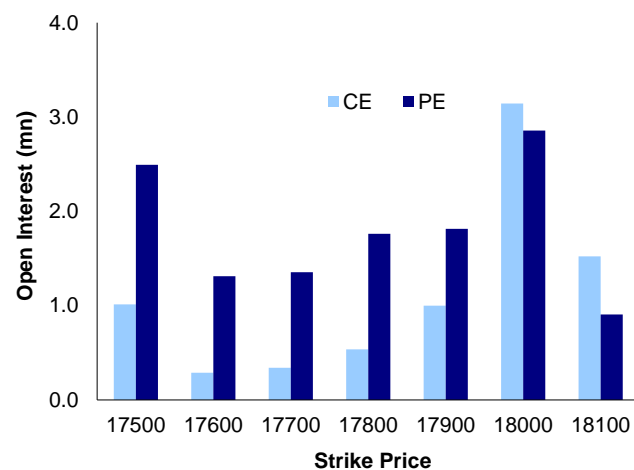
### NIFTY LEVELS

17425    17645    17828    18080    18187    18368

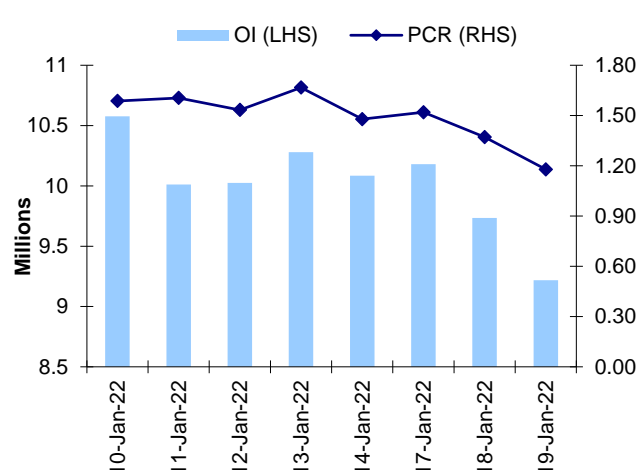
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 1,096,052Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	19.3%	95,475	-1.7%
BAJFINANCE	17.8%	46,85,250	-2.2%
ONGC	17.3%	6,76,98,400	3.9%
CUMMINSIND	14.7%	12,63,000	-2.4%
IGL	12.4%	1,91,44,125	-3.3%
METROPOLIS	11.9%	7,13,000	-2.9%
APOLLOHOSP	11.7%	31,33,375	-2.2%
LALPATHLAB	11.4%	6,87,750	-3.0%
NAUKRI	10.4%	15,07,000	-6.2%
CHAMBLFERT	9.7%	41,67,000	3.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
COFORGE	-10.2%	6,17,100	0.0%
BIOCON	-8.5%	1,91,77,400	5.3%
AUBANK	-5.9%	31,52,500	0.5%
GRANULES	-5.8%	1,57,15,450	-1.9%
MFSL	-4.6%	18,93,450	-2.2%
DIXON	-4.4%	6,47,750	0.4%
GNFC	-4.4%	32,96,800	2.9%
DALBHARAT	-4.4%	4,37,750	0.1%
BHEL	-4.0%	13,11,03,000	2.0%
CONCOR	-3.9%	56,80,000	-1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	1,64,16,144	1,33,189	809
TCS	31,02,539	1,22,152	3,915
RELIANCE	45,02,155	1,13,577	2,522
TATAMOTORS	2,17,99,071	1,12,222	521
HDFCBANK	71,58,813	1,09,187	1,518
HCLTECH	84,64,215	1,01,590	1,199
TATAPOWER	3,67,51,594	89,161	249
TATASTEEL	73,04,321	88,009	1,210
SBIN	1,60,79,457	81,782	516

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	700	CE	0.9	622	157,41,600
NTPC	135	CE	1.6	135	186,96,000
HINDALCO	480	CE	25.0	505	129,73,100
TCS	4,000	CE	24.0	3,927	21,95,550
ONGC	170	CE	3.0	170	162,00,800
M&M	900	CE	12.6	894	27,33,500
GAIL	150	CE	2.3	148	67,46,600
ONGC	165	CE	5.2	170	139,60,100
ULTRACEMCO	8,000	CE	18.3	7,456	3,79,700
ULTRACEMCO	7,800	CE	31.2	7,456	3,73,300

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	0.8	505	72,89,575
ONGC	160	PE	0.2	170	1,09,87,900
ONGC	165	PE	1.0	170	76,15,300
M&M	850	PE	0.9	894	14,44,800
GAIL	140	PE	0.6	148	25,74,200
TCS	3,800	PE	9.4	3,927	7,13,400
WIPRO	600	PE	3.2	622	24,30,400
M&M	860	PE	1.8	894	9,26,800
TATAMOTORS	500	PE	4.2	521	51,84,150
BAJAJ-AUTO	3,400	PE	48.7	3,454	1,95,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IGL	445	CE	2,37,875	27.8	6.9
IGL	440	CE	3,87,750	24.6	9.2
WIPRO	625	CE	2,83,200	11.6	9.0
HCLTECH	1,180	CE	1,13,400	8.5	27.3
WIPRO	620	CE	6,48,800	6.2	11.5
TATACONSUM	720	CE	2,11,950	4.3	12.4
HCLTECH	1,210	CE	2,47,100	4.2	12.5
BSOFT	520	CE	2,54,800	3.3	12.0
BEL	207	CE	1,71,000	3.1	6.0
ICICIPRULI	590	CE	3,30,000	3.0	6.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	147	PE	3,11,100	1175%	2.9
BANKBARODA	96	PE	4,56,300	457%	2.4
ONGC	170	PE	16,78,600	445%	3.6
ONGC	167	PE	23,56,200	378%	2.1
ICICIPRULI	560	PE	1,51,500	321%	7.0
ONGC	165	PE	76,15,300	297%	1.0
BIOCON	365	PE	3,81,800	186%	7.4
ITC	213	PE	2,08,000	183%	0.8
HDFCBANK	1,390	PE	1,39,150	175%	0.8
DLF	345	PE	1,02,300	170%	0.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	8,000	CE	95,246	45.3
BAJFINANCE	7,900	CE	45,897	60.5
BAJFINANCE	7,800	CE	36,914	83.3
BAJFINANCE	8,100	CE	35,118	33.4
BAJFINANCE	8,200	CE	31,451	25.7
SBIN	510	CE	23,028	12.5
BAJFINANCE	8,500	CE	22,327	11.6
TATASTEEL	1,220	CE	22,200	25.1
ONGC	170	CE	21,608	3.0
TCS	4,000	CE	21,458	24.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,500	PE	21,931	103.9
BAJFINANCE	7,700	PE	16,456	213.2
BAJFINANCE	7,600	PE	15,945	150.9
BAJFINANCE	7,800	PE	11,956	277.4
BAJFINANCE	7,400	PE	11,768	69.5
SBIN	500	PE	11,751	3.0
INFY	1,880	PE	11,238	26.9
TATASTEEL	1,200	PE	9,948	22.0
RELIANCE	2,500	PE	9,553	32.4
INFY	1,900	PE	9,478	40.2

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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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