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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	17,029	9,689,650	12,374,750	12.75	0.56	<b>17000</b>
PREVIOUS	17,336	10,834,800	12,254,250	8.85	0.62	
% CHANGE	-1.77%	-10.57%	0.98%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and broke 17000 levels.
- Nifty lost 311 points to close at 17016.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17200CE and in 16500PE.
- PCR OI stands at 0.56 compared to 0.62 in the previous trading session.
- Nifty to trade with a support of 17000.

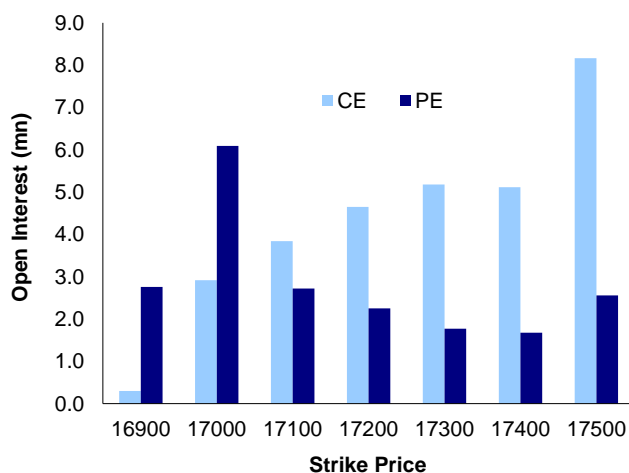
### NIFTY LEVELS

17000    17160    17340    17520    17780    18080

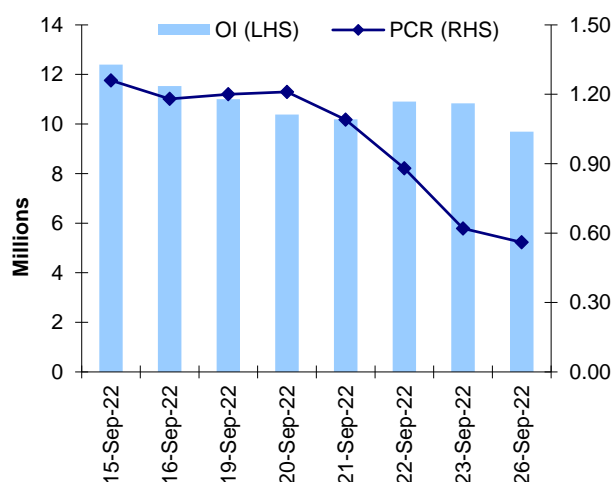
### Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide open interest is 1,268,328 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
POWERGRID	23.3%	59,724,000	-0.8%
ALKEM	18.1%	556,800	1.0%
M&MFIN	13.8%	30,760,000	-5.7%
MFSL	13.1%	2,372,500	-1.2%
ABB	12.6%	1,527,750	-3.9%
POLYCAB	12.2%	1,042,200	-3.3%
TORNTPOWER	12.2%	4,600,500	-5.2%
VOLTAS	10.6%	6,723,500	-2.0%
RAIN	9.2%	14,570,500	-4.8%
TVSMOTOR	9.2%	8,428,000	-1.2%
GODREJCP	9.0%	6,059,000	-2.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BHARATFORG	-14.4%	7,114,000	-3.1%
LALPATHLAB	-13.5%	1,289,500	2.1%
LTTS	-11.7%	1,014,600	0.7%
CANFINHOME	-11.2%	5,296,200	-7.6%
INDIAMART	-11.2%	333,450	-0.9%
MUTHOOTFIN	-10.1%	8,064,000	-4.6%
DEEPAKNTR	-9.9%	1,830,250	-3.5%
BAJAJFINSV	-9.8%	8,483,500	-2.6%
TATACHEM	-9.7%	7,687,000	-6.3%
IRCTC	-9.7%	13,658,750	-3.1%
DIXON	-9.1%	587,250	-3.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
POWERGRID	125,660,351	246,890	201
RELIANCE	5,759,298	137,764	2,377
TATAMOTORS	33,230,938	133,072	398
ICICIBANK	14,208,640	123,056	861
ADANIENT	3,123,908	112,421	3,586
TATASTEEL	101,291,962	101,427	100
BHARTIARTL	13,144,297	100,618	755
AMBUJACEM	17,756,139	93,801	511
SBIN	16,158,750	87,479	543

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	0.1	159	23,301,600
HEROMOTOCO	2,900	CE	2.4	2,725	935,400
HEROMOTOCO	3,000	CE	1.1	2,725	753,000
POWERGRID	235	CE	0.2	202	14,858,100
ONGC	135	CE	0.2	124	7,657,650
M&M	1,320	CE	1.2	1,234	2,073,400
CIPLA	1,100	CE	4.0	1,064	1,304,550
TATAMOTORS	500	CE	0.3	398	10,770,150
M&M	1,340	CE	0.8	1,234	1,931,300
DRREDDY	4,300	CE	7.5	4,131	220,375

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	3,400	PE	16.6	3,514	213,500
HEROMOTOCO	2,600	PE	6.9	2,725	173,400
IBULHSGFIN	110	PE	0.7	118	1,360,000
ITC	330	PE	2.0	333	5,776,000
ITC	320	PE	0.4	333	5,507,200
ACC	2,300	PE	8.9	2,375	310,750
BHARTIARTL	750	PE	3.9	754	2,888,950
NTPC	160	PE	3.2	159	3,625,200
HEROMOTOCO	2,700	PE	19.4	2,725	149,400
POWERGRID	190	PE	1.4	202	2,891,700

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUBANK	620	CE	102,000	5000%	4.2
POWERGRID	195	CE	221,400	4000%	8.9
HINDALCO	385	CE	208,550	3780%	3.2
CANBK	222	CE	102,600	3700%	1.8
TATACHEM	1,070	CE	216,000	3500%	15.0
HINDALCO	375	CE	113,950	2550%	7.1
GNFC	640	CE	240,500	2213%	5.3
BANDHANBNK	265	CE	405,000	2150%	3.6
POWERGRID	197	CE	297,000	2100%	7.4
SAIL	76	CE	390,000	2067%	0.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	1,010	PE	105,000	1650%	5.4
POWERGRID	160	PE	394,200	1360%	0.2
POWERGRID	175	PE	475,200	700%	0.4
GODREJCP	870	PE	227,000	657%	12.8
LICHSGFIN	385	PE	156,000	500%	2.8
HINDALCO	365	PE	265,525	461%	4.1
POWERGRID	192	PE	340,200	448%	1.8
PFC	106	PE	582,800	422%	1.4
LICHSGFIN	375	PE	120,000	362%	1.3
POWERGRID	182	PE	197,100	356%	0.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,400	CE	50,210	13.7
RELIANCE	2,400	CE	27,146	17.9
TCS	3,000	CE	23,943	33.6
RELIANCE	2,500	CE	21,891	3.1
RELIANCE	2,420	CE	20,964	11.9
INFY	1,380	CE	20,565	23.0
RELIANCE	2,440	CE	19,539	7.5
ASIANPAINT	3,500	CE	18,586	28.7
TATASTEEL	110	CE	17,872	0.5
INFY	1,420	CE	17,270	7.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,380	PE	34,875	25.7
RELIANCE	2,360	PE	28,929	16.5
RELIANCE	2,400	PE	28,357	37.6
INFY	1,360	PE	13,806	13.2
BAJFINANCE	7,200	PE	13,013	80.7
RELIANCE	2,340	PE	12,938	11.0
TATAMOTORS	400	PE	12,755	8.2
SBIN	540	PE	11,977	4.8
BAJFINANCE	7,000	PE	11,687	31.9
TATAMOTORS	390	PE	11,667	4.2

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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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