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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	17,150	1,02,68,400	1,37,83,050	39.55	1.64	17022
PREVIOUS	17,283	51,60,850	1,32,07,100	6.45	0.70	
% CHANGE	-0.77%	98.97%	4.36%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down before recovering and gaining in the second half.
- Nifty lost 167 points to close at 17110.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17000CE and 16500PE.
- PCR OI stands at 1.64.
- Nifty to trade with a support of 17022.

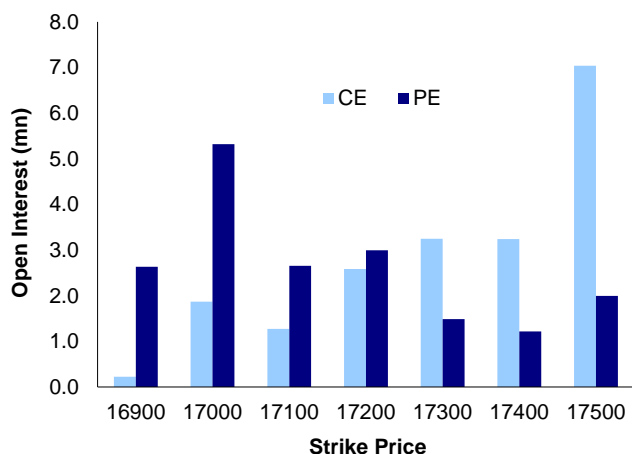
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

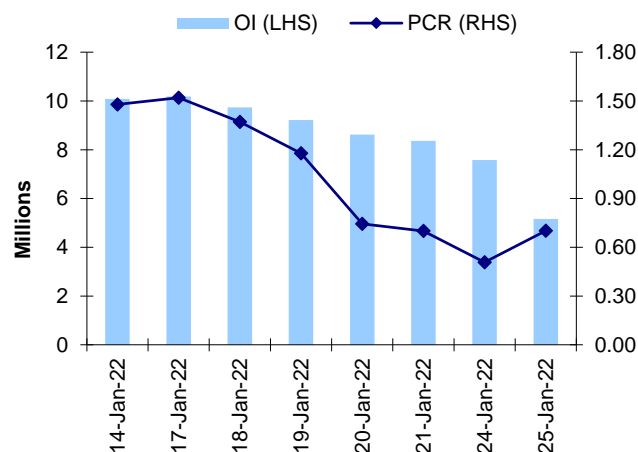
### Stocks

- **Sector:-** IT stocks traded negative.
- Market wide-open interest is 550,662Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ESCORTS	593.9%	49,19,200	-0.2%
NATIONALUM	160.3%	9,26,75,500	-0.9%
BHEL	52.1%	11,47,12,500	3.1%
ABCAPITAL	51.6%	1,66,05,600	-0.6%
CIPLA	48.5%	97,97,450	2.4%
RAIN	48.3%	59,65,000	-1.7%
BSOFT	46.9%	44,90,200	-5.0%
INDIAMART	46.6%	3,55,350	-8.8%
LICHSGFIN	43.6%	2,31,82,000	1.2%
GNFC	43.0%	29,02,900	1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	-1.7%	7,93,650	-3.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	3,49,27,774	2,66,113	774
MARUTI	28,99,559	2,51,379	8,820
RELIANCE	92,39,426	2,15,618	2,338
TCS	57,18,297	2,09,810	3,649
HDFCBANK	1,43,08,919	2,08,182	1,475
ICICIBANK	2,39,84,679	1,89,702	795
SBIN	3,54,09,230	1,84,295	529
HDFC	66,00,059	1,63,698	2,503
TATAMOTORS	2,66,76,094	1,30,440	494

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	135	CE	3.0	133	128,07,900
ONGC	170	CE	4.1	165	90,24,400
HINDALCO	500	CE	15.3	490	41,45,200
HEROMOTOCO	2,800	CE	59.4	2,660	4,23,300
MARUTI	9,000	CE	227.3	8,753	3,54,400
TCS	4,000	CE	24.9	3,668	15,15,900
NTPC	140	CE	2.0	133	54,66,300
BANKBARODA	110	CE	3.4	104	140,75,100
WIPRO	600	CE	7.6	547	38,30,400
RELIANCE	2,500	CE	29.7	2,347	32,66,250

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	102.2	8,753	2,15,400
WIPRO	550	PE	24.7	547	19,44,800
HCLTECH	1,100	PE	45.4	1,083	12,22,200
TATAMOTORS	450	PE	7.8	497	30,58,050
TCS	3,800	PE	186.2	3,668	5,29,650
TCS	3,700	PE	114.6	3,668	5,26,500
MARUTI	7,500	PE	49.4	8,753	99,100
ITC	200	PE	2.8	211	73,02,400
ULTRACEMCO	6,800	PE	98.4	7,108	63,400
RELIANCE	2,200	PE	25.9	2,347	11,09,750

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFY	1,680	CE	1,68,900	56200%	63.4
TATASTEEL	1,080	CE	1,84,450	10750%	71.1
CANBK	275	CE	5,61,600	10300%	3.2
CADILAHC	390	CE	1,05,600	9500%	16.4
AXISBANK	860	CE	1,20,000	4900%	5.4
CUB	145	CE	1,22,400	3500%	6.4
DLF	365	CE	1,07,250	3150%	25.0
ESCORTS	2,000	CE	1,17,700	2957%	4.6
ONGC	177	CE	1,92,500	2400%	2.5
BANKBARODA	103	CE	5,49,900	2250%	6.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HCLTECH	1,030	PE	2,28,900	32600%	21.0
HDFCBANK	1,320	PE	2,11,750	19150%	5.3
ESCORTS	1,800	PE	2,76,650	16667%	15.5
WIPRO	510	PE	1,08,800	13500%	10.1
CANBK	240	PE	6,31,800	11600%	11.7
AXISBANK	770	PE	2,05,200	8450%	25.3
INFY	1,540	PE	1,15,500	7600%	16.3
JSWSTEEL	570	PE	1,01,250	7400%	6.6
ADANI PORTS	640	PE	1,25,000	4900%	10.4
CANBK	235	PE	2,59,200	4700%	9.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,000	CE	21,659	227.3
RELIANCE	2,500	CE	14,418	29.7
RELIANCE	2,400	CE	14,377	58.1
TATASTEEL	1,100	CE	10,454	61.8
AXISBANK	800	CE	10,147	17.1
MARUTI	8,700	CE	9,706	357.9
TCS	3,800	CE	9,685	59.0
TCS	3,700	CE	9,522	95.9
TCS	4,000	CE	9,508	24.9
TCS	3,900	CE	9,219	36.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	8,176	25.9
TATASTEEL	1,000	PE	6,007	25.5
TCS	3,700	PE	5,886	114.6
RELIANCE	2,300	PE	5,789	56.6
MARUTI	8,000	PE	5,198	102.2
RELIANCE	2,240	PE	4,726	34.0
TCS	3,600	PE	4,499	77.6
WIPRO	550	PE	4,329	24.7
TATASTEEL	1,100	PE	4,131	66.7
TCS	3,500	PE	4,058	46.2

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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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