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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	17,019	8,193,600	11,824,400	11.65	0.56	<b>16800</b>
PREVIOUS	17,029	9,689,650	12,374,750	12.75	0.56	
% CHANGE	-0.06%	-15.44%	-4.45%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and broke 17000 levels.
- Nifty lost 311 points to close at 17016.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17100CE and in 16900PE.
- PCR OI stands at 0.56 compared to 0.56 in the previous trading session.
- Nifty to trade with a support of 16800.

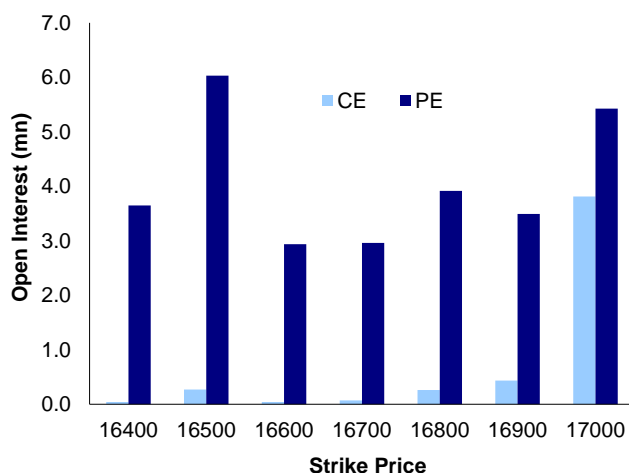
### NIFTY LEVELS

16800    17020    17160    17340    17520    17780

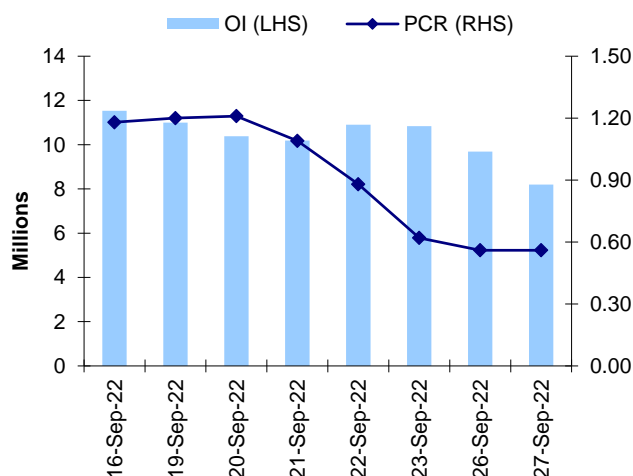
### Stocks

- **Sector:** - Pharma stocks traded positive.
- Market wide open interest is 1,283,611 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	18.2%	4,798,500	0.0%
UBL	16.3%	1,312,800	0.4%
ALKEM	14.1%	635,400	0.2%
DIXON	10.0%	645,875	0.8%
BEL	9.8%	105,165,000	-0.9%
ASHOKLEY	9.4%	57,635,000	-2.3%
BHARATFORG	9.3%	7,776,000	-2.8%
FEDERALBNK	8.5%	111,950,000	3.1%
EICHERMOT	8.1%	3,687,250	1.6%
IRCTC	7.9%	14,743,750	1.8%
COFORGE	7.8%	895,650	2.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
VOLTAS	-18.4%	5,488,000	2.5%
BAJAJ-AUTO	-15.5%	2,870,500	-0.9%
METROPOLIS	-13.9%	810,000	-1.2%
ESCORTS	-13.6%	1,385,450	1.3%
INDIAMART	-10.4%	298,800	1.0%
GUJGASLTD	-10.4%	6,541,250	6.0%
COROMANDEL	-9.2%	1,318,100	1.7%
HCLTECH	-9.0%	19,431,300	1.3%
RAMCOCEM	-7.6%	3,785,050	0.4%
PAGEIND	-7.6%	92,040	-1.7%
IGL	-7.5%	12,419,000	6.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	7,455,448	178,237	2,396
AMBUJACEM	29,131,156	146,952	504
ADANIENT	3,546,332	126,113	3,559
ICICIBANK	12,493,809	107,152	853
TATASTEEL	104,949,032	102,815	98
HDFCBANK	6,319,850	89,983	1,414
TATAMOTORS	21,932,747	87,170	399
AXISBANK	11,358,306	84,049	738
POWERGRID	40,595,322	83,009	205

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	CE	0.1	159	23,130,600
HEROMOTOCO	2,900	CE	1.0	2,636	790,800
ONGC	135	CE	0.2	124	6,741,350
BAJAJ-AUTO	3,800	CE	2.1	3,553	311,000
SUNPHARMA	900	CE	4.4	899	2,776,900
TATAMOTORS	500	CE	0.2	400	9,362,250
SBIN	550	CE	1.0	537	6,933,000
M&M	1,320	CE	0.7	1,235	1,862,700
ONGC	130	CE	0.4	124	5,139,750
HEROMOTOCO	2,800	CE	2.8	2,636	306,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HEROMOTOCO	2,600	PE	13.5	2,636	181,200
SUNPHARMA	900	PE	5.7	899	1,157,800
BHARTIARTL	750	PE	1.0	760	3,107,450
ACC	2,300	PE	6.1	2,374	298,250
ITC	320	PE	0.2	335	5,068,800
EICHERMOT	3,400	PE	3.5	3,569	156,100
ITC	330	PE	0.7	335	4,921,600
HEROMOTOCO	2,500	PE	2.7	2,636	103,500
DRREDDY	4,100	PE	7.1	4,191	64,625
M&M	1,200	PE	3.7	1,235	564,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDUSTOWER	192	CE	184,800	2100%	1.1
CANFINHOME	500	CE	222,300	986%	2.0
EXIDEIND	158	CE	576,000	596%	1.8
RECLTD	99	CE	208,000	550%	0.4
JSWSTEEL	640	CE	179,550	303%	5.9
PFC	107	CE	173,600	211%	0.8
MOTHERSON	110	CE	346,500	196%	2.4
ICICIPRULI	540	CE	198,000	193%	2.6
ASHOKLEY	152	CE	1,135,000	191%	1.4
TATASTEEL	98	CE	2,086,750	185%	1.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DABUR	565	PE	325,000	567%	5.4
CIPLA	1,090	PE	135,200	478%	11.0
SAIL	69	PE	132,000	340%	0.1
GODREJCP	890	PE	102,000	292%	12.2
SYNGENE	540	PE	166,000	219%	5.5
EXIDEIND	158	PE	154,800	169%	2.2
PFC	107	PE	248,000	167%	1.3
SBILIFE	1,240	PE	171,750	149%	8.9
BEL	99	PE	319,200	133%	0.8
TATAMOTORS	300	PE	330,600	113%	0.2

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	40,002	18.5
RELIANCE	2,420	CE	29,402	11.8
INFY	1,400	CE	27,594	14.5
BAJFINANCE	7,400	CE	24,700	33.5
BAJFINANCE	7,500	CE	24,547	17.9
ASIANPAINT	3,500	CE	24,036	27.4
RELIANCE	2,440	CE	23,944	7.0
BAJFINANCE	7,300	CE	22,598	63.7
RELIANCE	2,500	CE	20,745	2.5
SBIN	550	CE	18,425	1.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BAJFINANCE	7,200	PE	30,983	61.0
RELIANCE	2,360	PE	27,374	4.9
RELIANCE	2,400	PE	23,517	19.8
RELIANCE	2,380	PE	22,472	10.3
RELIANCE	2,340	PE	17,116	2.9
BAJFINANCE	7,100	PE	16,750	32.9
TATAMOTORS	390	PE	12,842	2.0
ADANIANT	3,500	PE	12,725	31.2
MARUTI	8,700	PE	11,572	41.1
SBIN	540	PE	10,857	6.8

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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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