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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	17,748	90,65,700	1,20,09,600	0.2	0.76	<b>17280</b>
PREVIOUS	17,857	1,10,21,650	63,19,750	1.75	0.94	
% CHANGE	-0.61%	-17.75%	90.03%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up but stooped lower through the day.
- Nifty lost 106 points to close at 17748.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17800 strike.
- PCR OI stands at 0.76 compared to 0.94 in the previous trading session.
- Nifty to trade with a support of 17280.

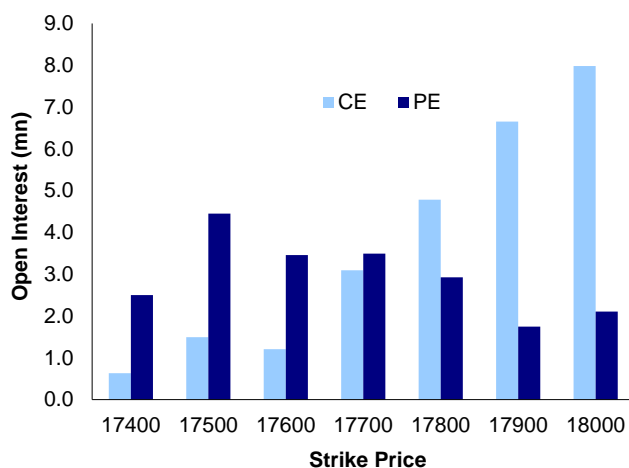
### NIFTY LEVELS

17080    17280    17449    17688    17845    18072

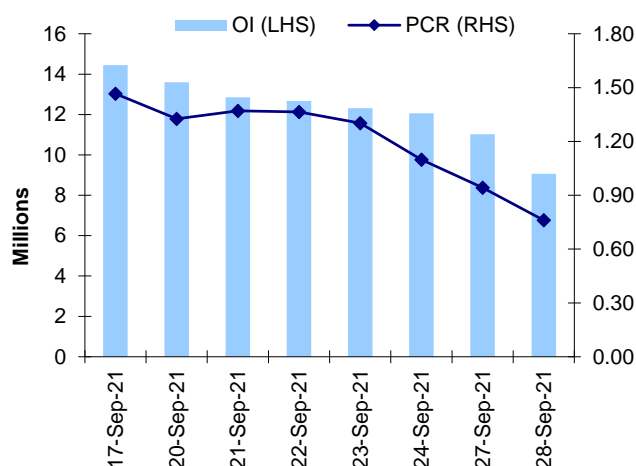
### Stocks

- **Sector:** - IT stocks traded negative.
- Market wide-open interest is 976,937Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	18.1%	22,45,750	0.8%
IGL	15.3%	1,20,21,625	-1.5%
BEL	13.9%	2,68,92,600	3.1%
ONGC	13.1%	6,79,21,700	1.6%
IPCALAB	10.0%	4,56,750	-0.9%
SYNGENE	9.6%	18,28,350	-2.9%
GUJGASLTD	9.3%	72,67,500	0.2%
GODREJCP	8.9%	60,35,000	1.4%
HDFCAMC	8.8%	16,05,600	-3.0%
KOTAKBANK	8.8%	1,44,79,600	1.7%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	-13.1%	4,79,875	-0.9%
ICICIGI	-12.8%	28,05,000	-0.3%
RBLBANK	-11.6%	2,76,22,500	-1.6%
GODREJPROP	-11.1%	28,62,600	-2.3%
INDIAMART	-9.3%	1,86,675	-2.8%
RAMCOCEM	-9.2%	22,69,500	0.5%
AARTIIND	-8.9%	32,98,850	-0.2%
ASTRAL	-8.1%	5,18,925	0.0%
AUBANK	-7.6%	65,06,000	0.3%
TATAMOTORS	-7.2%	10,42,78,650	-0.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	83,23,269	2,11,410	2,548
BHARTIARTL	2,19,44,239	1,53,346	696
HCLTECH	85,72,321	1,08,741	1,269
TATASTEEL	81,00,736	1,03,784	1,281
HDFCBANK	63,86,895	1,02,514	1,615
MARUTI	13,46,961	1,00,127	7,424
ICICIBANK	1,34,91,839	96,894	717
TATAMOTORS	2,84,97,009	94,317	329
ZEEL	2,92,76,423	91,537	309

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	140	CE	2.2	142	168,24,500
WIPRO	700	CE	0.7	641	53,44,000
BPCL	442	CE	0.7	430	69,96,600
SUNPHARMA	800	CE	2.1	781	59,90,600
HINDALCO	480	CE	3.5	479	58,63,050
AXISBANK	820	CE	1.8	790	48,31,200
TATAPOWER	150	CE	0.5	140	129,39,750
EICHERMOT	3,000	CE	15.9	2,888	4,53,250
ONGC	145	CE	1.1	142	78,00,100
BHARTIARTL	687	CE	11.9	697	76,76,020

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	1.2	1,138	13,56,300
ONGC	140	PE	0.4	142	59,52,100
HCLTECH	1,200	PE	0.4	1,271	11,01,100
HDFCBANK	1,560	PE	0.7	1,616	14,08,000
HINDALCO	470	PE	1.0	479	28,20,800
HDFCBANK	1,580	PE	1.8	1,616	13,35,400
WIPRO	600	PE	0.4	641	14,76,800
TATAMOTORS	300	PE	0.2	330	46,08,450
HINDALCO	460	PE	0.3	479	25,75,700
BHARTIARTL	687	PE	1.9	697	38,62,528

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	200	CE	10,96,200	2075%	0.2
INDUSTOWER	345	CE	1,06,400	1800%	2.1
INDUSTOWER	350	CE	6,80,400	872%	1.7
TATACONSUM	830	CE	2,32,200	856%	3.8
TECHM	1,420	CE	1,60,200	642%	12.4
NTPC	138	CE	1,14,000	567%	0.4
IGL	520	CE	1,74,625	535%	5.1
INDUSTOWER	360	CE	1,76,400	425%	1.2
POWERGRID	187	CE	7,25,288	404%	1.2
COALINDIA	177	CE	14,19,600	397%	1.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
COALINDIA	172	PE	13,02,000	15400%	1.2
IOC	125	PE	4,35,500	3250%	2.3
ONGC	145	PE	4,08,100	2550%	3.8
NTPC	129	PE	2,67,900	2250%	0.3
HINDPETRO	290	PE	3,45,600	2033%	3.1
NTPC	128	PE	2,85,000	1567%	0.2
COALINDIA	175	PE	8,77,800	1393%	2.6
ONGC	142	PE	5,23,600	1260%	2.0
POWERGRID	182	PE	3,41,312	700%	1.0
NTPC	130	PE	28,67,100	651%	0.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,560	CE	56,356	12.7
RELIANCE	2,600	CE	49,944	6.3
MARUTI	7,500	CE	45,185	57.1
RELIANCE	2,540	CE	43,346	19.3
RELIANCE	2,580	CE	28,071	8.7
MARUTI	7,600	CE	25,917	38.5
RELIANCE	2,500	CE	22,640	45.9
IRCTC	4,000	CE	21,385	49.3
TATASTEEL	1,300	CE	21,018	12.8
SBIN	450	CE	18,727	3.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	32,979	4.2
RELIANCE	2,520	PE	17,501	8.5
RELIANCE	2,480	PE	13,096	2.6
MARUTI	7,200	PE	12,443	13.9
RELIANCE	2,540	PE	11,681	16.9
SBIN	440	PE	11,632	1.9
HDFCBANK	1,580	PE	11,295	1.8
MARUTI	7,400	PE	10,423	64.5
MARUTI	7,300	PE	10,359	29.9
HDFCBANK	1,600	PE	10,266	5.9

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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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