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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	17,126	1,05,67,550	1,30,11,150	24.65	1.55	17022
PREVIOUS	17,150	1,02,68,400	1,37,83,050	39.55	1.64	
% CHANGE	-0.14%	2.91%	-5.60%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and gained before giving up all its gains and closing flat.
- Nifty lost 8 points to close at 17101.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17400CE and 16000PE.
- PCR OI stands at 1.55 compared to 1.64 in the previous trading session.
- Nifty to trade with a support of 17022.

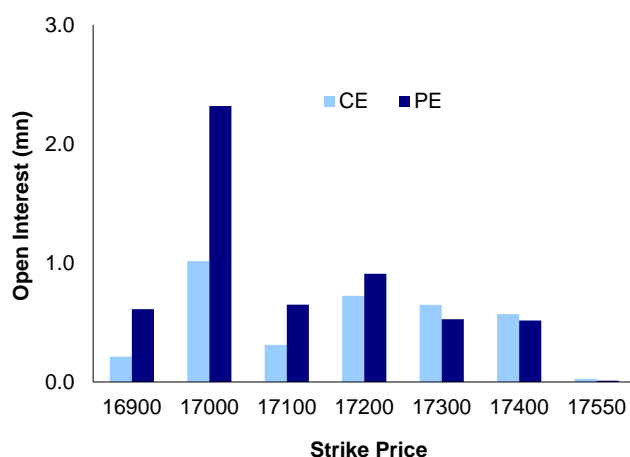
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

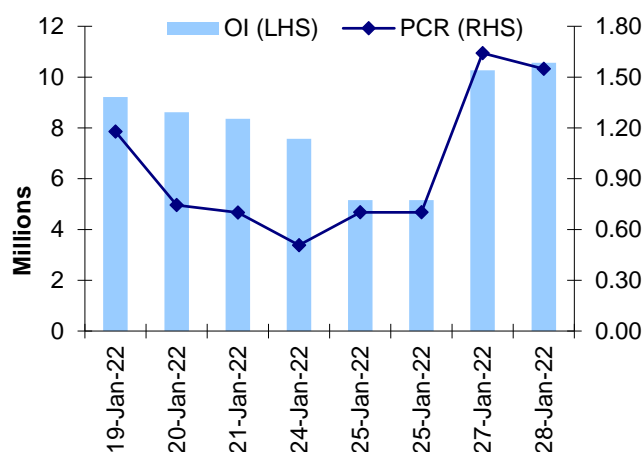
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 704,363Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BATAINDIA	40.2%	11,12,650	6.0%
ALKEM	37.9%	2,76,400	1.1%
DIXON	18.7%	6,69,500	0.0%
CHAMBLFERT	14.5%	32,86,500	-5.0%
ONGC	14.3%	4,21,42,100	1.9%
INDIGO	14.2%	32,08,500	-0.3%
BSOFT	14.2%	51,27,200	1.6%
AUBANK	14.0%	30,99,000	-0.3%
AARTIIND	11.8%	22,04,050	1.9%
NTPC	11.0%	5,48,73,900	3.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-6.7%	14,56,650	2.1%
AXISBANK	-5.3%	4,67,02,800	-1.2%
MCDOWELL-N	-5.1%	1,62,22,500	1.5%
IRCTC	-5.1%	82,73,125	3.8%
CANBK	-4.9%	4,60,78,200	-0.8%
ABCAPITAL	-4.8%	1,58,04,800	1.1%
PERSISTENT	-4.8%	4,20,300	5.4%
ITC	-4.7%	20,69,98,400	1.4%
LICHSGFIN	-4.7%	2,21,02,000	10.9%
L&TFH	-4.4%	6,99,99,856	3.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	1,24,62,604	1,83,886	1,463
RELIANCE	67,69,154	1,58,935	2,336
BHARTIARTL	2,14,50,677	1,54,135	716
AXISBANK	1,77,65,524	1,37,818	765
SBIN	2,47,15,250	1,30,936	523
HDFC	48,85,166	1,23,731	2,517
TCS	31,43,862	1,16,415	3,690
ICICIBANK	1,40,72,314	1,11,560	781
TATAMOTORS	2,17,84,640	1,09,548	497

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	2.0	169	147,07,000
NTPC	135	CE	5.2	138	127,05,300
ONGC	170	CE	5.2	169	91,86,100
NTPC	145	CE	1.6	138	94,79,100
HEROMOTOCO	2,800	CE	43.3	2,619	5,02,200
IOC	125	CE	2.7	122	55,64,000
HINDALCO	500	CE	15.0	491	41,52,725
GAIL	150	CE	2.5	142	43,73,700
MARUTI	9,000	CE	158.5	8,577	3,91,800
TCS	4,000	CE	22.6	3,697	16,77,150

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	119.6	8,577	1,87,000
NTPC	135	PE	2.8	138	33,85,800
WIPRO	550	PE	21.1	553	20,40,000
TATAMOTORS	450	PE	6.9	499	34,39,950
HCLTECH	1,100	PE	47.0	1,084	12,94,300
TATAMOTORS	500	PE	24.9	499	31,26,450
TCS	3,700	PE	102.2	3,697	5,46,000
ITC	200	PE	2.0	214	82,08,000
RELIANCE	2,200	PE	27.5	2,340	14,06,250
DRREDDY	4,000	PE	64.9	4,224	92,875

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	155	CE	13,68,000	23900%	0.7
AXISBANK	880	CE	1,86,000	15400%	3.2
LICHSGFIN	460	CE	2,34,000	11600%	2.8
LICHSGFIN	470	CE	1,62,000	8000%	2.2
ESCORTS	1,880	CE	1,30,350	7800%	17.5
ICICIBANK	980	CE	1,78,750	6400%	1.0
NTPC	170	CE	2,73,600	4700%	0.3
INDHOTEL	240	CE	3,41,870	4150%	2.2
NTPC	160	CE	13,68,000	3900%	0.5
ESCORTS	1,940	CE	1,07,800	3820%	7.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFC	65	PE	12,90,000	12800%	3.6
CANBK	245	PE	5,56,200	10200%	15.0
LT	1,740	PE	1,23,625	7067%	13.0
SBIN	535	PE	1,84,500	6050%	30.6
IOC	118	PE	2,66,500	4000%	2.3
RBLBANK	152	PE	11,71,600	3940%	12.0
ESCORTS	1,840	PE	1,96,900	2654%	29.9
BHEL	52	PE	5,04,000	2300%	1.3
IOC	123	PE	1,43,000	2100%	4.7
NMDC	115	PE	1,20,600	1700%	0.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	20,817	51.5
KOTAKBANK	2,000	CE	19,140	30.4
RELIANCE	2,500	CE	17,522	24.9
INFY	1,740	CE	14,972	34.3
LICHSGFIN	400	CE	14,233	12.5
INFY	1,800	CE	13,703	17.3
TCS	3,800	CE	13,454	60.5
DRREDDY	4,500	CE	13,143	55.4
BHARTIARTL	720	CE	12,727	27.0
TATASTEEL	1,200	CE	11,289	19.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
DRREDDY	4,000	PE	5,742	64.9
RELIANCE	2,200	PE	5,703	27.5
KOTAKBANK	1,900	PE	5,350	65.4
RELIANCE	2,300	PE	5,162	57.4
MARUTI	8,000	PE	4,970	119.6
TCS	3,700	PE	4,592	102.2
DRREDDY	4,200	PE	4,541	137.0
TATASTEEL	1,100	PE	4,383	67.0
DRREDDY	4,300	PE	4,158	189.0
KOTAKBANK	1,800	PE	4,149	28.3

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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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