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## NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES)	VOLUME (NO OF SHARES)	BASIS (Rs)	PCR OI	TREND
CURRENT	18,211	12,181,600	8,070,250	66.2	1.38	<b>17500</b>
PREVIOUS	18,051	11,713,150	6,519,250	39.05	1.35	
% CHANGE	0.89%	4.00%	23.79%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and remained range bound through the day.
- Nifty added 133 points to close at 18145.
- OI concentration seen in 18500CE and 17000PE.
- Addition witnessed in 18000CE and 18100PE.
- PCR OI stands at 1.38 compared to 1.35 in the previous trading session.
- Nifty to trade with a support of 17500.

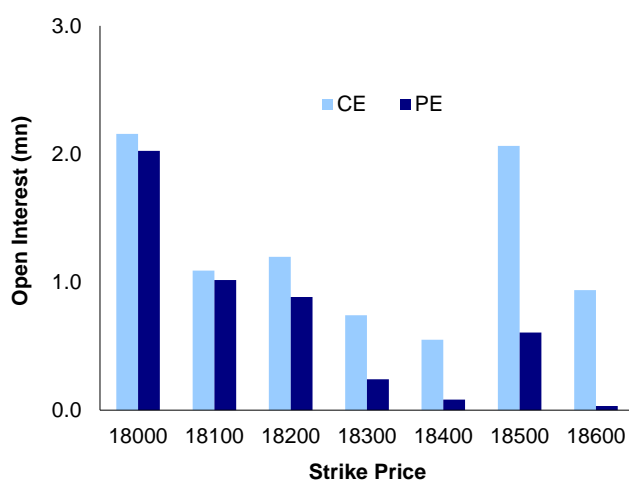
### NIFTY LEVELS

17340    17500    17790    17947    18108    18230

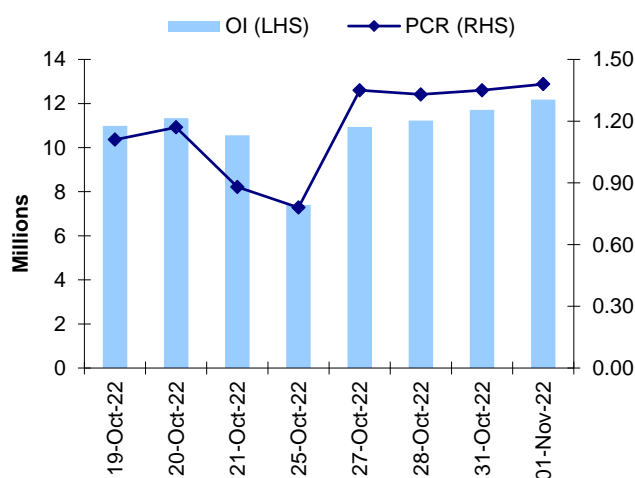
### Stocks

- **Sector:** Metals and Pharma stocks traded positive.
- Market wide open interest is 1,147,584Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
M&MFIN	20.0%	24,720,000	-1.9%
AXISBANK	17.7%	47,610,000	-3.8%
ALKEM	16.6%	299,400	2.3%
INTELLECT	16.2%	3,767,750	-1.5%
WHIRLPOOL	13.7%	722,050	-0.7%
DELTACORP	12.8%	16,945,400	-0.3%
BRITANNIA	11.7%	1,536,600	0.6%
TORNTPHARM	11.0%	1,799,500	2.2%
NTPC	10.0%	49,994,700	5.0%
JKCEMENT	9.1%	457,750	3.4%
INDIAMART	9.0%	283,950	0.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
NMDC	-12.2%	21,175,000	4.9%
AUBANK	-11.0%	6,333,000	4.1%
ASTRAL	-7.5%	1,321,100	1.8%
ABBOTINDIA	-7.2%	52,680	2.3%
VOLTAS	-6.6%	4,377,400	3.7%
M&M	-5.4%	9,856,700	0.4%
PETRONET	-5.0%	13,752,000	2.5%
MARUTI	-4.9%	2,905,600	-0.8%
LT	-4.6%	9,163,500	0.1%
SAIL	-4.4%	94,486,000	1.7%
BOSCHLTD	-4.4%	199,650	0.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
AXISBANK	29,191,921	257,768	872
RELIANCE	6,443,999	163,920	2,530
ADANIENT	4,393,335	154,608	3,576
HDFCBANK	9,536,878	144,925	1,513
TCS	2,991,060	96,957	3,260
LT	4,464,211	90,274	2,024
ICICIBANK	9,823,761	89,288	909
BHARTIARTL	10,488,759	87,224	836
MARUTI	805,517	76,459	9,455

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	180	CE	5.5	182	9,262,500
COALINDIA	250	CE	6.2	247	3,746,400
MARUTI	10,000	CE	71.0	9,487	425,300
DRREDDY	4,600	CE	88.6	4,567	237,375
BAJAJ-AUTO	3,800	CE	50.6	3,743	186,750
ITC	350	CE	8.3	352	9,152,000
COALINDIA	255	CE	4.4	247	2,818,200
ONGC	135	CE	4.5	136	4,897,200
TECHM	1,100	CE	19.6	1,064	1,483,800
HEROMOTOCO	2,700	CE	59.0	2,679	263,100

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	PE	1.1	182	6,703,200
NTPC	165	PE	0.6	182	4,503,000
MARUTI	9,000	PE	70.6	9,487	250,900
DRREDDY	4,500	PE	72.7	4,567	153,875
NTPC	175	PE	1.9	182	4,064,100
MARUTI	8,500	PE	20.6	9,487	222,700
AXISBANK	800	PE	3.8	877	3,508,800
NTPC	180	PE	3.5	182	3,568,200
DRREDDY	4,000	PE	6.6	4,567	123,625
NTPC	160	PE	0.4	182	3,186,300

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,380	CE	163,500	21700%	3.6
NTPC	200	CE	1,858,200	4557%	0.6
GLENMARK	500	CE	125,350	3533%	0.7
GLENMARK	415	CE	210,450	2188%	15.8
IEX	162	CE	153,750	1950%	0.5
INDHOTEL	390	CE	156,858	1850%	0.8
TORNTPOWER	520	CE	252,000	1580%	19.1
M&MFIN	195	CE	200,000	1567%	8.0
MANAPPURAM	107	CE	624,000	940%	3.5
MANAPPURAM	106	CE	462,000	863%	4.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	177	PE	1,276,800	11100%	2.6
SUNPHARMA	1,050	PE	119,700	8450%	29.1
NTPC	182	PE	250,800	4300%	4.7
POWERGRID	232	PE	167,400	3000%	5.4
WHIRLPOOL	1,400	PE	114,450	2236%	7.1
NTPC	180	PE	3,568,200	1741%	3.5
MOTHERSON	66	PE	108,000	1500%	2.9
POWERGRID	240	PE	164,700	1120%	9.6
GLENMARK	410	PE	110,400	1100%	13.1
PFC	116	PE	223,200	1100%	2.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	31,013	32.0
ADANIANT	3,600	CE	23,354	131.2
ADANIANT	3,800	CE	19,871	57.9
LT	2,100	CE	18,138	19.7
ADANIANT	3,500	CE	17,114	185.5
DRREDDY	4,600	CE	16,161	88.6
ADANIANT	4,000	CE	15,673	26.3
ADANIANT	3,700	CE	15,673	88.9
TCS	3,300	CE	14,836	47.7
RELIANCE	2,560	CE	14,376	47.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	14,971	36.8
ADANIANT	3,000	PE	9,453	13.1
TATASTEEL	100	PE	8,588	2.7
AXISBANK	880	PE	8,131	24.1
AXISBANK	850	PE	8,106	11.9
MARUTI	9,000	PE	7,864	70.6
LT	2,000	PE	7,826	29.9
MARUTI	9,500	PE	7,790	240.9
HDFCBANK	1,500	PE	7,748	20.4
RELIANCE	2,540	PE	7,490	54.4

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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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