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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	17,916	1,02,34,500	77,41,400	28.25	1.11	<b>17645</b>
PREVIOUS	18,008	1,07,18,500	91,97,450	79.45	1.12	
% CHANGE	-0.51%	-4.52%	-15.83%	-		

## OUTLOOK

### Nifty

- Nifty opened positive but failed to maintain its highs and closed lower.
- Nifty lost 40 points to close at 17888.
- OI concentration seen in 19000CE and 17000PE.
- Activity witnessed in 17900 strike.
- PCR OI stands at 1.11 compared to 1.12 in the previous trading session.
- Nifty to trade with a support of 17645.

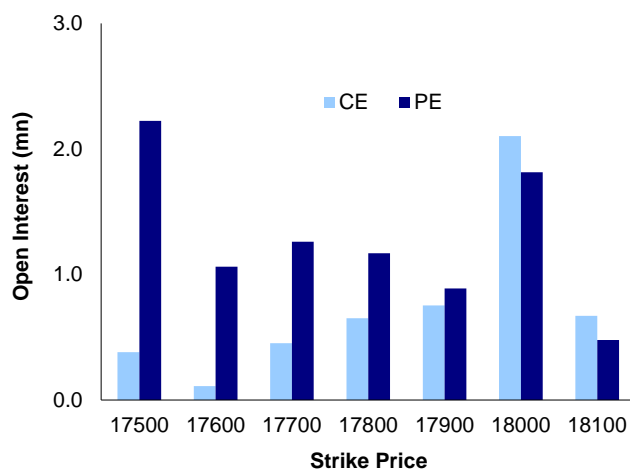
### NIFTY LEVELS

17645    17828    17932    18000    18112    18216

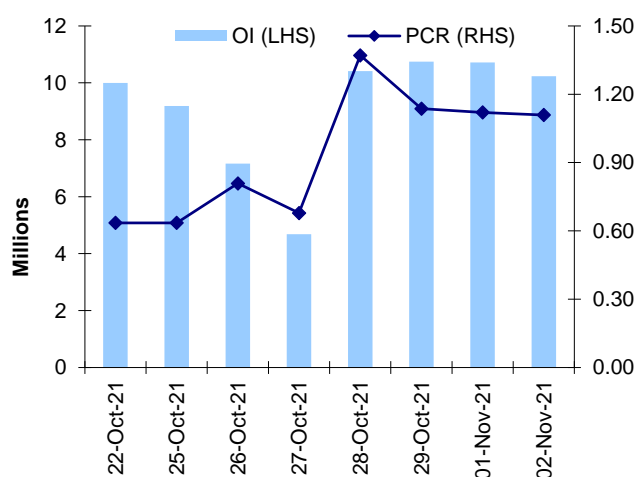
### Stocks

- **Sector:** - Realty stocks traded positive.
- Market wide-open interest is 967,071Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	53.1%	15,96,400	-1.4%
CHAMBLFERT	30.7%	5,68,500	1.0%
LAURUSLABS	25.8%	23,49,900	-0.9%
SBICARD	24.9%	9,76,000	0.3%
ATUL	15.7%	20,400	-0.4%
PIIND	14.5%	14,72,750	-7.2%
GSPL	14.4%	4,18,200	-2.3%
MARICO	9.2%	68,68,000	-1.6%
M&M	8.9%	1,02,81,600	-1.0%
NMDC	8.8%	9,31,90,300	-2.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-18.0%	2,25,95,400	8.1%
DIXON	-12.9%	4,23,625	3.5%
RBLBANK	-8.3%	2,70,16,400	11.8%
CHOLAFIN	-8.1%	94,58,750	3.6%
HDFC	-4.9%	1,01,46,900	0.4%
ESCORTS	-4.7%	99,57,750	0.8%
CUMMINSIND	-4.6%	26,25,600	-0.1%
ONGC	-4.3%	4,96,03,400	-0.1%
LTTS	-4.1%	5,99,400	0.2%
RAMCOCEM	-3.9%	26,13,750	-0.3%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	5,15,80,720	2,54,971	488
TATAPOWER	9,15,97,155	2,11,240	229
SUNPHARMA	1,76,08,860	1,42,703	815
SBIN	2,67,97,820	1,39,143	522
HDFC	43,55,642	1,25,966	2,900
RELIANCE	48,77,652	1,22,434	2,501
TCS	30,87,414	1,07,776	3,484
HDFCBANK	66,18,861	1,06,568	1,607
MARUTI	13,02,733	1,01,990	7,792

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	2.2	151	1,49,07,200
NTPC	140	CE	3.0	137	1,05,67,800
NTPC	145	CE	1.8	137	92,85,300
NTPC	150	CE	1.3	137	86,58,300
NTPC	160	CE	0.8	137	78,77,400
IOC	130	CE	2.4	126	56,42,000
TECHM	1,600	CE	20.2	1,495	20,14,200
GAIL	160	CE	3.4	152	75,94,500
AXISBANK	800	CE	11.7	759	73,87,200
MARUTI	8,000	CE	142.0	7,808	3,67,700

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,200	PE	34.9	1,217	12,60,000
TATAPOWER	200	PE	3.3	229	75,39,750
INDUSINDBK	1,100	PE	10.0	1,217	9,13,500
MARUTI	7,000	PE	30.7	7,808	1,49,300
HINDUNILVR	2,400	PE	43.3	2,423	6,41,700
AXISBANK	700	PE	5.9	759	26,35,200
TATAPOWER	220	PE	9.9	229	56,09,250
TCS	3,500	PE	87.1	3,491	8,69,400
MARUTI	7,500	PE	87.4	7,808	1,16,400
SBIN	500	PE	14.2	524	52,92,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
NTPC	144	CE	5,47,200	9500%	2.1
NTPC	142	CE	2,96,400	5100%	2.5
TRENT	1,060	CE	1,10,925	2960%	49.8
NTPC	156	CE	2,96,400	2500%	1.0
L&TFH	89	CE	1,16,012	1200%	2.2
POWERGRID	187	CE	1,75,989	1000%	4.2
TATAPOWER	252	CE	2,02,500	900%	7.9
L&TFH	87	CE	2,23,100	733%	3.1
NTPC	143	CE	2,22,300	680%	2.3
HINDPETRO	310	CE	3,80,700	605%	6.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IEX	760	PE	2,11,250	1778%	46.7
BANKBARODA	99	PE	1,75,500	1400%	4.4
RBLBANK	187	PE	1,24,700	975%	3.3
NTPC	143	PE	1,42,500	733%	7.8
CANBK	230	PE	5,40,000	669%	13.0
TVSMOTOR	670	PE	1,42,800	500%	16.2
TATAPOWER	235	PE	5,26,500	457%	18.2
TATAPOWER	232	PE	3,37,500	456%	16.6
DLF	425	PE	1,12,200	386%	16.4
IEX	740	PE	1,50,000	362%	35.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	8,000	CE	24,418	142.0
SUNPHARMA	820	CE	17,032	25.1
SUNPHARMA	850	CE	16,542	14.1
TCS	3,500	CE	15,944	79.9
RELIANCE	2,600	CE	15,788	39.0
MARUTI	7,800	CE	12,839	218.4
TATASTEEL	1,400	CE	12,331	29.4
SBIN	520	CE	12,112	26.9
MARUTI	7,900	CE	11,779	177.4
SUNPHARMA	840	CE	11,345	17.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
SUNPHARMA	800	PE	7,936	17.3
RELIANCE	2,500	PE	6,374	62.4
TATASTEEL	1,300	PE	5,226	49.5
SBIN	500	PE	5,021	14.2
SUNPHARMA	780	PE	4,732	11.3
RELIANCE	2,400	PE	4,517	27.3
MARUTI	7,500	PE	4,198	87.4
SUNPHARMA	750	PE	4,105	6.1
SUNPHARMA	820	PE	3,734	26.4
HDFCBANK	1,600	PE	3,614	28.1

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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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