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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	18,147	11,298,800	5,784,850	64.75	1.36	<b>17500</b>
PREVIOUS	18,211	12,181,600	8,070,250	66.2	1.38	
% CHANGE	-0.35%	-7.25%	-28.32%	-	-	

## OUTLOOK

### Nifty

- Nifty opened flat and trended lower through the day.
- Nifty lost 62 points to close at 18082.
- OI concentration seen in 19000CE and 17000PE.
- Reduction witnessed in 18000CE and 18100PE.
- PCR OI stands at 1.36 compared to 1.38 in the previous trading session.
- Nifty to trade with a support of 17500.

### NIFTY LEVELS

17340    17500    17790    17947    18108    18230

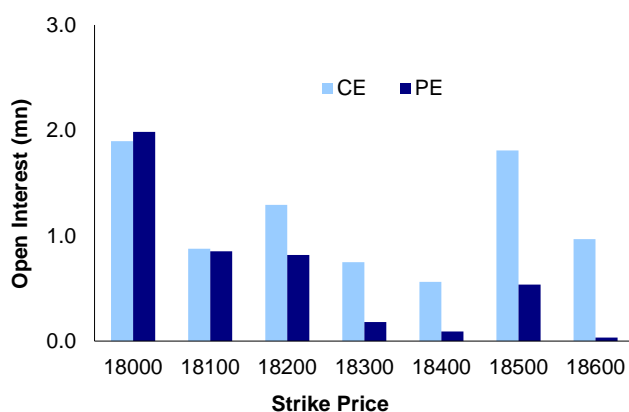
### Stocks

- **Sector:** Auto and Realty stocks traded negative.
- Market wide open interest is 1,199,177Cr.

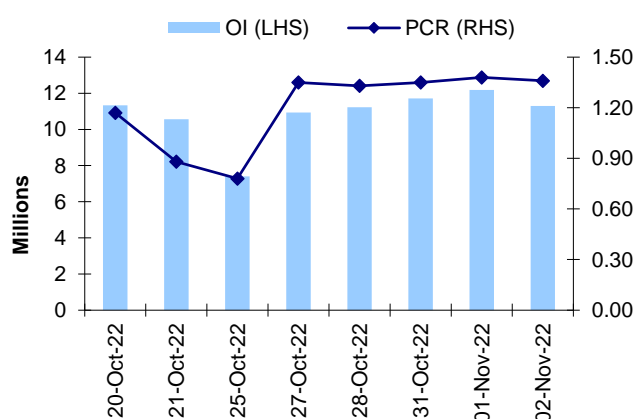
### Recommendations

- DERIVATIVES SHORT TERM – BUY NSEFUT IPCALAB NOV @ 943.5 SL 910 TGT 990
- DERIVATIVES SHORT TERM – BUY NSEFUT MUTHOOTFIN NOV @ 1066 SL 1030 TGT 1120

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LICHSGFIN	62.0%	22,826,000	-8.5%
COROMANDEL	24.8%	1,533,000	0.3%
CHAMBLFERT	24.0%	7,423,500	-5.5%
POLYCAB	16.5%	814,800	1.3%
TITAN	14.7%	5,924,250	-1.0%
INDIACEM	14.6%	14,708,800	0.4%
ESCORTS	12.1%	1,267,750	-0.1%
COALINDIA	10.2%	26,275,200	0.1%
RAIN	9.3%	11,837,000	0.8%
FSL	9.1%	15,771,600	-0.8%
POWERGRID	8.0%	31,868,100	-0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-11.3%	2,115,750	0.6%
WHIRLPOOL	-7.2%	670,250	-1.3%
BALRAMCHIN	-7.0%	9,230,400	1.7%
VOLTAS	-7.0%	4,069,800	0.0%
NMDC	-6.9%	19,707,800	4.4%
NAVINFLUOR	-6.7%	444,150	-0.1%
SHREECEM	-6.6%	263,350	-1.4%
DIXON	-5.1%	506,000	0.9%
SBICARD	-4.6%	5,796,000	1.2%
DELTACORP	-4.6%	16,170,800	0.3%
APOLLOTYRE	-4.5%	12,484,500	-1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
LICHSGFIN	35,806,514	129,531	367
RELIANCE	4,145,144	105,104	2,546
HDFCBANK	6,360,203	96,684	1,514
AXISBANK	11,029,140	95,576	864
BHARTIARTL	11,729,925	95,500	810
ADANIEN	2,534,755	90,619	3,581
MARUTI	788,679	73,131	9,229
ICICIBANK	7,690,974	69,776	905
SUNPHARMA	5,923,662	62,514	1,052

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	250	CE	5.5	245	4,813,200
MARUTI	10,000	CE	39.9	9,285	540,300
NTPC	180	CE	4.9	181	9,045,900
COALINDIA	265	CE	1.5	245	4,422,600
TECHM	1,100	CE	16.6	1,069	2,070,600
ITC	360	CE	6.1	357	10,163,200
COALINDIA	260	CE	2.5	245	3,192,000
BAJAJ-AUTO	3,800	CE	48.1	3,740	174,750
COALINDIA	255	CE	3.8	245	2,898,000
ONGC	135	CE	5.3	137	4,689,300

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	170	PE	1.0	181	6,726,000
DRREDDY	4,500	PE	62.5	4,585	179,000
COALINDIA	240	PE	5.2	245	2,196,600
NTPC	180	PE	3.6	181	3,807,600
MARUTI	8,500	PE	28.0	9,285	213,300
AXISBANK	800	PE	3.8	869	3,457,200
SUNPHARMA	1,000	PE	6.2	1,059	1,331,400
ITC	350	PE	4.6	357	4,886,400
MARUTI	9,000	PE	108.2	9,285	190,000
DRREDDY	4,400	PE	35.7	4,585	116,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	370	CE	1,826,000	22725%	8.1
LICHSGFIN	380	CE	2,486,000	11200%	4.9
LICHSGFIN	395	CE	414,000	10250%	2.4
CHAMBLFERT	310	CE	529,500	8725%	11.6
LICHSGFIN	350	CE	526,000	6475%	18.4
LICHSGFIN	390	CE	1,424,000	4088%	3.0
M&MFIN	192	CE	140,000	3400%	7.3
M&MFIN	190	CE	508,000	1311%	8.5
CHAMBLFERT	300	CE	153,000	1175%	16.9
CHOLAFIN	760	CE	718,750	1123%	21.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LICHSGFIN	345	PE	266,000	13200%	4.4
LICHSGFIN	330	PE	732,000	12100%	2.0
LICHSGFIN	335	PE	212,000	10500%	2.6
LICHSGFIN	355	PE	234,000	5750%	7.8
LICHSGFIN	300	PE	1,256,000	5133%	0.6
LICHSGFIN	340	PE	1,136,000	5064%	3.4
CHOLAFIN	740	PE	148,750	3867%	21.1
HINDALCO	425	PE	144,050	3250%	16.5
FSL	107	PE	156,000	2900%	5.2
NMDC	107	PE	830,800	1967%	2.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	19,029	34.8
TECHM	1,100	CE	17,789	16.6
ITC	360	CE	15,237	6.1
ADANIANT	3,600	CE	14,782	130.8
ADANIPORTS	850	CE	14,019	25.4
RELIANCE	2,540	CE	12,631	62.5
ADANIANT	3,800	CE	12,074	58.1
SUNPHARMA	1,100	CE	11,971	9.1
ADANIPORTS	900	CE	11,804	10.8
LICHSGFIN	400	CE	11,706	2.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	11,409	31.7
LICHSGFIN	350	PE	10,716	5.9
LICHSGFIN	360	PE	7,636	10.1
MARUTI	9,000	PE	7,216	108.2
MARUTI	9,300	PE	6,375	231.1
VOLTAS	900	PE	6,179	18.8
MARUTI	9,200	PE	6,022	182.1
HDFCBANK	1,500	PE	5,801	19.9
RELIANCE	2,540	PE	5,764	47.2
MARUTI	9,100	PE	5,610	140.7

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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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