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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	17,530	1,20,18,150	79,52,950	-1.8	1.42	<b>17280</b>
PREVIOUS	17,623	1,16,52,000	90,82,400	5.15	1.45	
% CHANGE	-0.53%	3.14%	-12.44%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down and traded with a negative bias through the day.
- Nifty lost 86 points to close at 17532.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500CE and 17000PE.
- PCR OI stands at 1.42 compared to 1.45 in the previous trading session.
- Nifty to trade with a support of 17280.

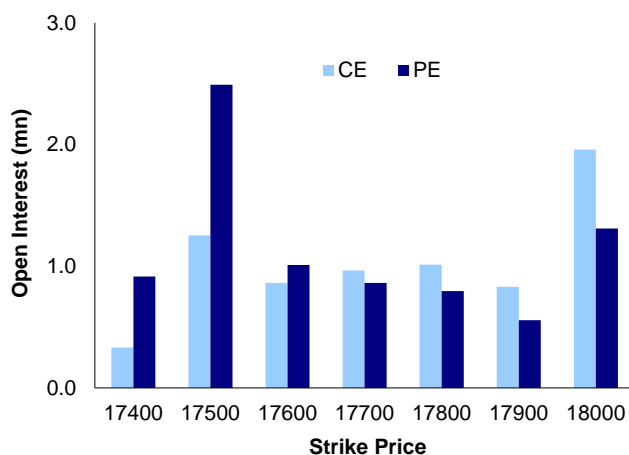
### NIFTY LEVELS

17080    17280    17449    17688    17845    18072

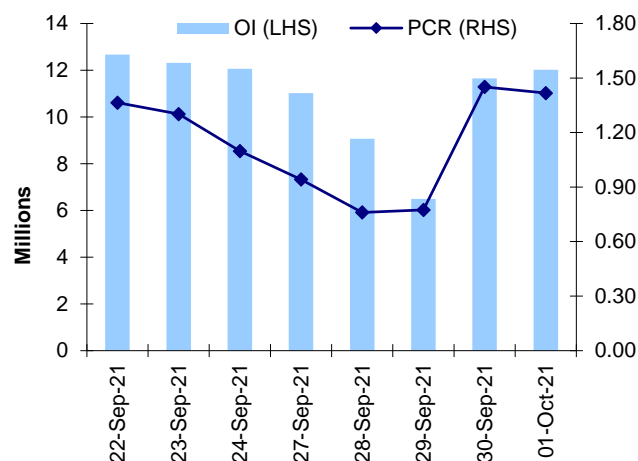
### Stocks

- **Sector:** - Realty stocks traded negative.
- Market wide-open interest is 731,688Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CUMMINSIND	28.8%	22,26,000	-7.4%
BATAINDIA	15.1%	20,11,350	3.2%
SUNTV	12.9%	1,23,94,500	3.1%
PAGEIND	12.0%	91,320	1.8%
CANFINHOME	11.9%	47,88,225	-2.3%
DIXON	11.6%	4,53,875	5.0%
METROPOLIS	8.6%	5,02,000	3.0%
MUTHOOTFIN	8.1%	38,27,250	5.8%
BAJAJFINSV	7.9%	7,81,650	-3.4%
INFY	7.3%	3,65,37,600	-0.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSTOWER	-11.9%	1,07,07,200	2.2%
ONGC	-7.0%	5,25,14,000	1.2%
GODREJPROP	-6.5%	22,04,800	-3.4%
MFSL	-6.3%	24,01,750	-0.2%
DEEPAKNTR	-6.0%	23,49,000	-1.0%
AARTIIND	-6.0%	26,57,950	1.3%
M&MFIN	-4.8%	2,37,20,000	0.6%
ASHOKLEY	-4.7%	5,18,76,000	-2.3%
GAIL	-3.9%	4,64,82,000	2.7%
RAMCOCEM	-2.9%	20,24,700	0.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	9,03,10,679	1,45,466	164
TATASTEEL	90,37,470	1,16,962	1,298
ZEEL	3,67,34,296	1,08,802	296
RELIANCE	41,34,544	1,04,234	2,524
BHARTIARTL	1,49,52,128	1,01,033	676
TATAMOTORS	2,98,77,695	99,014	333
HDFCBANK	55,64,298	87,776	1,583
CUMMINSIND	90,96,073	83,248	918
ICICIBANK	1,09,35,810	75,645	692

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	145	CE	3.8	140	104,88,000
ONGC	150	CE	6.8	146	107,64,600
INDUSINDBK	1,200	CE	17.0	1,109	29,21,400
NTPC	150	CE	2.5	140	92,11,200
COALINDIA	200	CE	7.9	190	109,53,600
LUPIN	1,000	CE	36.6	971	16,41,350
DRREDDY	5,000	CE	176.7	4,963	3,87,750
ASIANPAINT	3,500	CE	36.1	3,192	5,11,200
HINDALCO	500	CE	19.3	485	32,50,800
BAJAJ-AUTO	4,000	CE	104.9	3,860	3,94,750

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,100	PE	39.5	1,109	9,64,800
ASIANPAINT	3,000	PE	43.2	3,192	1,97,100
INFY	1,600	PE	34.2	1,652	16,93,200
ZEEL	300	PE	25.7	298	23,34,000
TATAMOTORS	300	PE	5.7	335	44,68,800
MARUTI	6,500	PE	55.4	7,174	1,44,300
TCS	3,700	PE	111.9	3,740	3,42,900
RELIANCE	2,300	PE	11.0	2,532	12,10,750
M&M	800	PE	23.5	831	5,36,900
ZEEL	250	PE	6.8	298	20,07,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
CANBK	182	CE	2,16,000	3900%	10.7
BPCL	522	CE	1,18,800	3200%	2.0
POWERGRID	245	CE	1,75,989	3200%	0.8
POWERGRID	240	CE	5,06,635	3067%	1.0
BHARTIARTL	670	CE	2,37,636	1700%	31.8
BHARTIARTL	650	CE	1,33,906	1675%	43.5
MANAPPURAM	195	CE	3,18,000	1667%	5.5
MANAPPURAM	187	CE	1,02,000	1600%	7.7
WIPRO	620	CE	1,08,800	1600%	40.5
SUNTV	540	CE	3,30,000	1471%	22.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBIN	405	PE	2,92,500	19400%	4.0
NTPC	128	PE	3,30,600	2800%	1.4
ICICIBANK	590	PE	1,67,750	1933%	2.0
POWERGRID	172	PE	1,81,322	1600%	1.4
DLF	450	PE	4,75,200	1500%	45.5
GRASIM	1,560	PE	1,04,025	895%	27.8
GAIL	170	PE	2,80,600	820%	14.1
TATAPOWER	167	PE	1,41,750	600%	12.4
GODREJCP	1,020	PE	1,29,000	579%	47.2
TATAPOWER	165	PE	4,86,000	555%	10.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	CE	13,944	56.1
TATAMOTORS	340	CE	8,208	17.0
RELIANCE	2,500	CE	8,066	98.0
TATAMOTORS	350	CE	8,062	13.2
RELIANCE	2,540	CE	7,822	79.3
RELIANCE	2,700	CE	7,577	29.6
TATASTEEL	1,300	CE	7,302	73.9
M&M	820	CE	6,702	43.9
TATASTEEL	1,400	CE	6,701	36.0
DRREDDY	5,000	CE	6,670	176.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	5,972	65.2
RELIANCE	2,400	PE	5,846	27.7
RELIANCE	2,300	PE	5,034	11.0
MARUTI	7,000	PE	4,147	183.3
SBIN	450	PE	3,762	16.8
CUMMINSIND	900	PE	3,290	39.1
SBIN	440	PE	2,914	12.2
BAJFINANCE	7,200	PE	2,846	190.8
MARUTI	6,500	PE	2,612	55.4
TATAMOTORS	300	PE	2,515	5.7

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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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