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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	17,627	1,28,37,250	1,02,78,600	-18.8	1.37	<b>17280</b>
PREVIOUS	17,830	1,20,65,250	62,91,600	7.75	1.42	
% CHANGE	-1.14%	6.40%	63.37%	-		

## OUTLOOK

### Nifty

- Nifty opened positive but stooped lower in the second half.
- Nifty lost 176 points to close at 17646.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17800 strike.
- PCR OI stands at 1.37 compared to 1.42 in the previous trading session.
- Nifty to trade with a support of 17280.

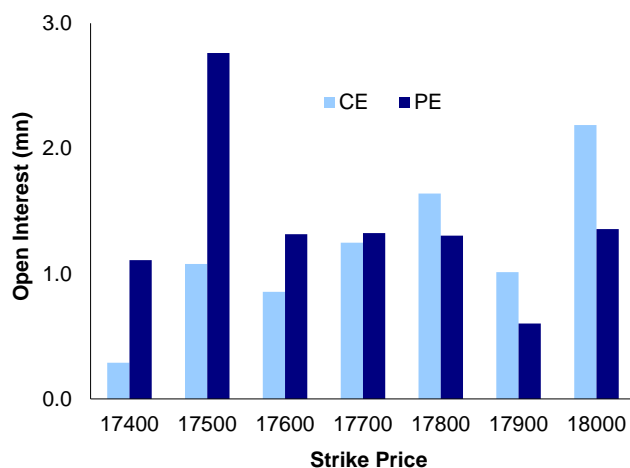
### NIFTY LEVELS

17080    17280    17449    17688    17845    18072

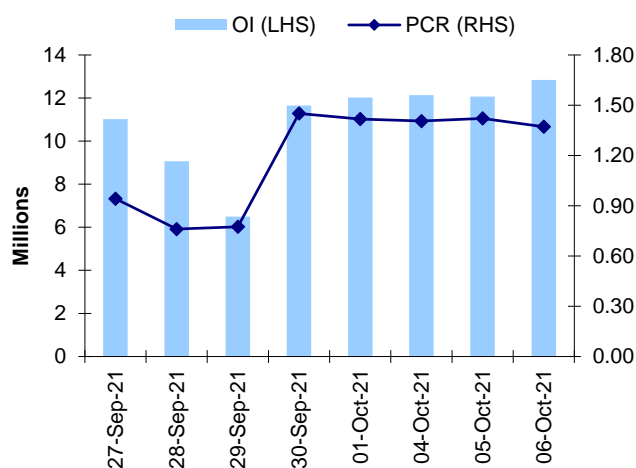
### Stocks

- **Sector:-** Metal stocks traded negative.
- Market wide-open interest is 948,464Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	30.6%	10,15,300	-1.9%
BOSCHLTD	24.2%	1,82,700	11.7%
IPCALAB	19.4%	7,04,250	-3.0%
OBEROIRLTY	15.0%	11,56,400	-3.3%
IRCTC	10.9%	28,97,050	7.1%
DEEPAKNTR	10.5%	28,48,500	8.1%
GODREJCP	10.0%	55,68,000	-2.3%
CIPLA	9.3%	1,04,22,750	-2.3%
RBLBANK	8.5%	2,60,91,300	-4.4%
IBULHSGFIN	8.3%	4,47,54,700	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABBOTINDIA	-12.9%	27,750	-4.7%
NATIONALUM	-7.8%	11,12,82,000	-5.6%
JKCEMENT	-7.5%	77,525	0.2%
DALBHARAT	-7.4%	2,86,250	1.4%
COFORGE	-7.1%	7,41,000	-1.5%
MANAPPURAM	-6.3%	1,95,84,000	0.0%
BRITANNIA	-5.9%	11,13,600	1.5%
GUJGASLTD	-5.9%	65,36,250	-1.0%
COROMANDEL	-5.8%	21,18,750	3.6%
MARUTI	-5.4%	29,24,400	-0.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	10,12,32,618	1,79,231	176
ONGC	10,12,21,817	1,71,307	168
HDFCBANK	93,00,415	1,50,194	1,615
RELIANCE	47,34,472	1,22,408	2,560
TATASTEEL	86,31,693	1,12,084	1,280
BOSCHLTD	6,45,475	1,08,914	17,277
HDFC	35,85,605	98,939	2,751
ICICIBANK	1,32,00,810	91,966	690
SBIN	1,90,56,690	88,106	457

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	1.8	144	3,75,40,200
NTPC	145	CE	3.3	144	1,70,25,900
ONGC	165	CE	8.6	168	1,54,38,500
ONGC	170	CE	6.4	168	1,53,23,000
INDUSINDBK	1,200	CE	21.0	1,133	31,12,200
COALINDIA	200	CE	7.0	193	1,27,26,000
ONGC	160	CE	11.7	168	1,24,20,100
LUPIN	1,000	CE	17.6	948	21,04,600
HINDALCO	500	CE	11.8	477	46,13,900
GAIL	170	CE	7.9	166	83,32,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	PE	3.4	168	61,52,300
ONGC	150	PE	1.3	168	61,44,600
INDUSINDBK	1,100	PE	26.2	1,133	14,09,400
HEROMOTOCO	2,800	PE	78.8	2,801	3,96,900
COALINDIA	170	PE	1.6	193	42,84,000
IOC	120	PE	1.2	130	28,08,000
TCS	3,700	PE	70.0	3,804	5,37,900
DRREDDY	5,000	PE	176.4	4,958	1,61,250
RELIANCE	2,400	PE	13.0	2,563	16,79,250
TCS	3,500	PE	21.7	3,804	4,88,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	137	CE	1,36,500	2000%	2.9
MARICO	590	CE	4,78,000	1607%	10.7
MARICO	610	CE	1,60,000	1233%	6.6
BANKBARODA	83	CE	5,73,300	1125%	4.2
COROMANDEL	860	CE	1,76,250	907%	44.7
IBULHSGFIN	255	CE	6,82,000	588%	9.9
IOC	136	CE	3,44,500	489%	3.1
TATACHEM	1,120	CE	1,63,000	409%	9.6
ICICIPRULI	690	CE	1,21,500	406%	24.3
AUBANK	1,260	CE	1,78,500	370%	44.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DEEPAKNTR	2,800	PE	1,52,000	10033%	90.5
BPCL	445	PE	1,08,000	5900%	11.0
ITC	231	PE	1,69,600	5200%	5.8
MARICO	560	PE	2,66,000	3225%	16.6
BANKBARODA	84	PE	3,27,600	2700%	5.4
MARICO	570	PE	1,74,000	2075%	22.0
ONGC	175	PE	4,77,400	1967%	11.6
TATACHEM	1,000	PE	1,13,000	1156%	66.0
IOC	140	PE	1,30,000	900%	11.7
ONGC	170	PE	15,47,700	673%	8.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
IRCTC	4,500	CE	23,097	261.7
RELIANCE	2,600	CE	22,324	55.0
DEEPAKNTR	3,000	CE	15,222	101.2
HDFCBANK	1,600	CE	14,896	48.9
SBIN	470	CE	14,275	11.9
RELIANCE	2,700	CE	14,211	27.2
HDFCBANK	1,620	CE	13,739	40.4
BAJFINANCE	8,000	CE	11,646	218.4
ONGC	170	CE	10,767	6.4
DEEPAKNTR	2,900	CE	10,514	139.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	9,249	37.8
RELIANCE	2,400	PE	7,454	13.0
RELIANCE	2,600	PE	6,745	88.6
HDFCBANK	1,600	PE	5,374	36.4
SBIN	460	PE	4,386	17.8
RELIANCE	2,560	PE	3,778	65.6
TATASTEEL	1,300	PE	3,641	69.3
SBIN	450	PE	3,604	12.6
IRCTC	4,000	PE	3,313	78.3
TATASTEEL	1,200	PE	3,127	27.7

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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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