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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	18,133	1,00,88,800	79,88,200	31.45	1.06	<b>17645</b>
PREVIOUS	17,897	1,07,69,600	83,43,950	23.85	1.04	
% CHANGE	1.32%	-6.32%	-4.26%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 229 points to close at 18102.
- OI concentration seen in 18000CE and 17500PE.
- Addition witnessed in 18400CE and 18000PE.
- PCR OI stands at 1.06 compared to 1.04 in the previous trading session.
- Nifty to trade with a support of 17645.

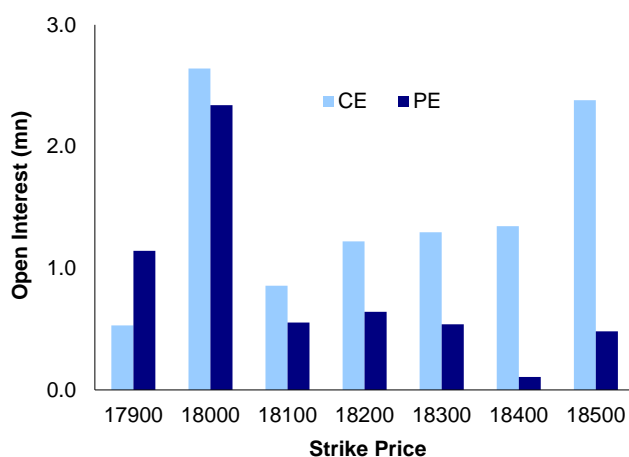
### NIFTY LEVELS

17645    17828    17932    18000    18112    18216

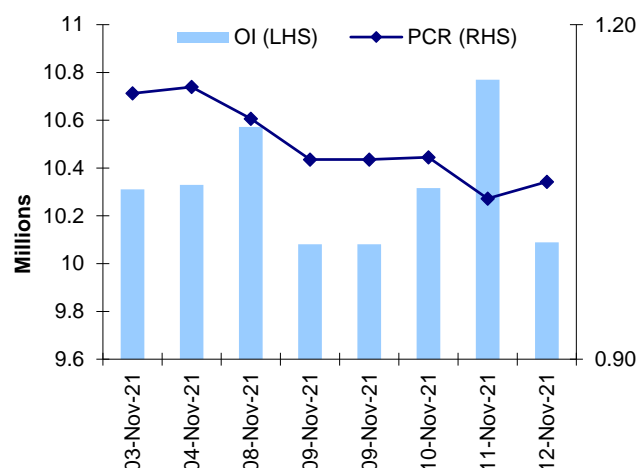
### Stocks

- **Sector:-** IT stocks traded positive.
- Market wide-open interest is 897,657Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	18.8%	47,475	-1.5%
JKCEMENT	18.0%	2,01,600	2.3%
LAURUSLABS	15.2%	41,42,700	-2.1%
IPCALAB	14.8%	22,45,500	0.4%
BAJAJ-AUTO	13.9%	30,79,000	-3.1%
ALKEM	13.0%	6,95,400	0.6%
RECLTD	12.7%	3,54,54,000	-2.8%
BSOFT	11.7%	23,55,600	1.1%
NATIONALUM	11.3%	11,57,36,000	2.2%
PERSISTENT	8.9%	3,50,250	0.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BERGEPAIN	-10.4%	43,74,700	2.0%
NAUKRI	-9.6%	8,98,250	4.2%
PFC	-8.5%	4,56,63,000	-1.0%
PAGEIND	-7.7%	94,920	0.6%
JUBLFOOD	-7.1%	15,84,875	2.7%
HINDALCO	-7.0%	2,56,21,550	3.2%
HDFCLIFE	-6.2%	1,69,07,000	2.6%
BAJAJFINSV	-5.1%	6,69,650	2.3%
HAL	-5.0%	29,73,500	1.6%
ASIANPAINT	-5.0%	37,86,150	1.9%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATASTEEL	2,32,39,558	3,01,334	1,287
ICICIBANK	1,53,80,106	1,19,296	777
HDFCBANK	74,57,046	1,15,707	1,553
TATAMOTORS	2,07,31,808	1,04,436	507
RELIANCE	40,20,744	1,03,840	2,593
SBIN	1,98,36,221	1,00,967	511
TATAPOWER	4,20,38,250	1,00,393	240
ADANIENT	53,49,189	90,897	1,705
HDFC	28,02,442	82,986	2,993

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	160	CE	1.3	152	282,43,600
NTPC	140	CE	1.2	137	238,71,600
M&M	900	CE	39.5	938	42,86,100
HINDALCO	500	CE	4.3	469	73,46,550
NTPC	145	CE	0.6	137	148,25,700
NTPC	150	CE	0.4	137	121,06,800
MARUTI	8,000	CE	35.5	7,506	5,78,600
IOC	140	CE	1.1	133	76,76,500
BOSCHLTD	19,000	CE	307.5	18,628	30,550
INDUSINDBK	1,100	CE	15.6	1,039	35,02,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	900	PE	2.5	938	16,14,900
HEROMOTOCO	2,700	PE	61.9	2,689	3,37,200
TATAMOTORS	500	PE	12.8	509	59,96,400
HINDALCO	450	PE	6.3	469	17,57,625
INDUSINDBK	1,000	PE	15.3	1,039	13,89,600
HEROMOTOCO	2,600	PE	23.0	2,689	2,74,800
TCS	3,500	PE	39.8	3,538	9,85,500
HINDUNILVR	2,400	PE	29.9	2,409	6,23,700
MARUTI	7,000	PE	25.5	7,506	1,47,100
SBIN	500	PE	5.6	513	62,62,500

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
LAURUSLABS	460	CE	1,82,700	15.9	13.1
ICICIPRULI	690	CE	1,20,000	13.5	11.5
RECLTD	147	CE	2,28,000	11.7	2.4
NATIONALUM	102	CE	24,31,000	6.5	4.3
TORNTPOWER	570	CE	1,65,000	4.8	7.6
L&TFH	86	CE	1,96,328	4.5	3.2
ICICIPRULI	670	CE	3,77,250	3.7	19.9
PFC	165	CE	2,23,200	3.5	0.2
BAJAJ-AUTO	3,700	CE	1,82,000	3.5	46.6
HDFCLIFE	725	CE	2,89,300	3.0	11.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INDIGO	2,300	PE	1,02,500	81.0	71.5
ONGC	127	PE	1,38,600	17.0	0.3
MOTHERSUMI	245	PE	3,11,500	16.8	7.3
FEDERALBNK	92	PE	1,20,000	11.0	0.7
ICICIPRULI	660	PE	1,00,500	8.6	10.2
INDIGO	2,200	PE	2,26,500	7.5	34.7
MOTHERSUMI	235	PE	9,24,000	5.8	3.8
MOTHERSUMI	230	PE	33,46,000	4.6	2.8
BHARTIARTL	731	PE	1,64,082	4.4	6.8
MOTHERSUMI	250	PE	2,41,500	3.3	9.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	CE	38,555	41.6
TATASTEEL	1,400	CE	37,914	13.7
RELIANCE	2,600	CE	29,695	42.6
TATASTEEL	1,340	CE	29,110	26.2
TATASTEEL	1,320	CE	26,109	33.1
INFY	1,760	CE	24,931	35.7
TATASTEEL	1,360	CE	23,644	20.7
TCS	3,500	CE	20,999	80.0
INDIGO	2,300	CE	20,384	82.0
INFY	1,800	CE	18,142	18.5

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,300	PE	18,829	48.7
TATASTEEL	1,200	PE	13,334	14.5
RELIANCE	2,500	PE	11,731	11.0
TATASTEEL	1,260	PE	11,166	29.9
TATASTEEL	1,280	PE	10,869	38.6
TATASTEEL	1,240	PE	9,261	23.3
INFY	1,700	PE	8,322	3.9
INFY	1,740	PE	6,879	9.9
SBIN	500	PE	6,865	5.6
TCS	3,500	PE	6,751	39.8

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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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