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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	18,295	1,00,84,900	64,07,400	40	1.48	17645
PREVIOUS	18,287	1,02,79,150	67,75,500	30.25	1.67	
% CHANGE	0.04%	-1.89%	-5.43%	-	-	

OUTLOOK

Nifty

- Nifty opened on a negative note but recovered in the second half of the trading session.
- Nifty lost 2 points to close at 18255.
- OI concentration seen in 18500CE and 17000PE.
- Activity witnessed in 18200 strike.
- PCR OI stands at 1.48 compared to 1.67 in the previous trading session.
- Nifty to trade with a support of 17645.

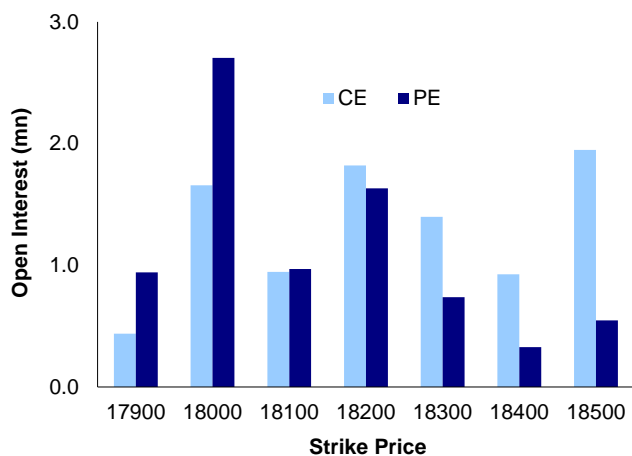
NIFTY LEVELS

17425 17645 17828 18084 18187 18368

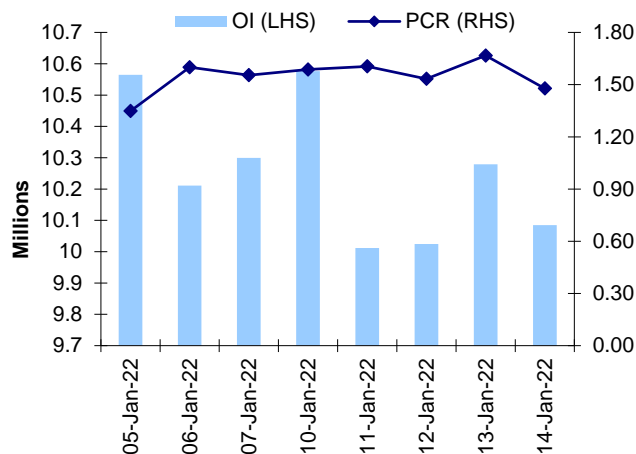
Stocks

- **Sector:-** FMCG stocks traded negative.
- Market wide-open interest is 870,893Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSUMI	67.9%	2,36,00,500	-21.0%
CUMMINSIND	22.3%	13,24,800	1.2%
IRCTC	18.1%	1,10,11,875	4.0%
ALKEM	10.4%	2,34,200	-2.0%
EXIDEIND	10.0%	2,67,98,400	1.1%
GMRINFRA	9.1%	7,33,05,000	1.8%
GRANULES	8.7%	1,64,54,800	4.4%
MINDTREE	8.5%	30,30,800	-4.1%
AMARAJABAT	7.9%	99,58,000	-0.6%
OBEROIRLTY	7.6%	32,20,700	3.0%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ATUL	-9.2%	90,900	1.6%
NAVINFLUOR	-6.6%	4,27,050	0.9%
IPCALAB	-4.2%	17,81,550	0.2%
BATAINDIA	-3.9%	13,83,800	1.0%
ABFRL	-3.5%	1,24,80,000	-0.1%
FSL	-3.3%	1,29,50,600	-2.0%
PAGEIND	-2.8%	79,710	0.5%
BHARTIARTL	-2.7%	6,01,57,800	-1.5%
ADANIEMT	-2.7%	2,17,50,500	0.9%
CONCOR	-2.6%	61,81,600	3.4%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	91,97,773	2,34,144	2,539
TCS	33,48,123	1,31,389	3,968
AXISBANK	1,63,02,342	1,17,765	722
TATAPOWER	3,69,40,487	90,888	244
HDFCBANK	56,04,484	86,041	1,545
WIPRO	1,32,57,274	84,941	640
HCLTECH	56,36,243	74,255	1,337
TATAMOTORS	1,26,55,602	64,644	510
TATASTEEL	52,67,907	64,027	1,214

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
WIPRO	700	CE	2.4	642	137,20,800
NTPC	135	CE	2.5	135	189,18,300
ONGC	165	CE	1.4	162	147,99,400
TCS	4,000	CE	53.7	3,968	29,77,650
WIPRO	720	CE	1.5	642	66,91,200
ONGC	170	CE	0.8	162	95,63,400
IOC	120	CE	4.4	123	75,92,000
M&M	900	CE	10.4	885	24,29,700
POWERGRID	210	CE	3.7	209	56,26,315
NTPC	140	CE	1.2	135	73,18,800

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	480	PE	1.1	508	65,18,800
M&M	850	PE	2.6	885	14,18,900
WIPRO	600	PE	2.9	642	28,69,600
ONGC	160	PE	1.7	162	45,50,700
TCS	3,800	PE	12.0	3,968	9,27,150
WIPRO	650	PE	18.3	642	26,32,000
HDFCBANK	1,500	PE	13.5	1,548	26,97,750
TCS	3,900	PE	33.3	3,968	7,67,250
MARUTI	7,500	PE	27.9	8,096	1,55,100
TATAMOTORS	500	PE	9.2	511	49,47,600

SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AUOPHARMA	690	CE	4,23,750	6178%	22.0
BANDHANBNK	400	CE	1,09,800	6000%	0.4
DELTACORP	350	CE	3,28,900	3475%	0.9
GRANULES	355	CE	8,54,050	3141%	14.5
TATACONSUM	900	CE	1,84,950	2640%	0.8
GRANULES	365	CE	1,11,600	2300%	10.0
IOC	129	CE	1,30,000	1900%	1.0
DELTACORP	315	CE	1,74,800	1800%	4.5
GMRINFRA	53	CE	3,37,500	1400%	0.2
IOC	132	CE	1,82,000	1300%	0.6

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
RBLBANK	152	PE	2,49,400	8500%	4.3
RBLBANK	155	PE	6,32,200	7167%	5.4
VOLTAS	1,320	PE	1,24,000	6100%	34.4
RBLBANK	147	PE	1,74,000	5900%	2.8
INDIACEM	260	PE	1,04,400	3500%	11.9
IOC	123	PE	5,98,000	2967%	2.2
VOLTAS	1,300	PE	1,45,500	2325%	23.9
DELTACORP	290	PE	3,65,700	894%	7.3
TATACONSUM	760	PE	1,59,975	888%	14.9
MANAPPURAM	147	PE	1,38,000	667%	0.7

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	4,000	CE	70,339	53.7
INFY	1,900	CE	46,872	48.2
TCS	3,900	CE	40,039	102.7
INFY	1,940	CE	33,955	26.1
INFY	1,920	CE	33,611	36.3
RELIANCE	2,600	CE	29,800	29.4
TCS	4,100	CE	22,808	24.9
INFY	2,000	CE	21,933	10.0
IRCTC	900	CE	20,994	35.0
RELIANCE	2,560	CE	20,133	46.0

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INFY	1,900	PE	19,975	17.7
TCS	3,800	PE	13,928	12.0
RELIANCE	2,500	PE	12,588	29.8
TCS	3,900	PE	12,389	33.3
HDFCBANK	1,500	PE	11,441	13.5
INFY	1,860	PE	10,896	9.0
INFY	1,880	PE	10,763	12.4
INFY	1,800	PE	10,103	4.4
TCS	3,700	PE	8,999	5.2
TATASTEEL	1,200	PE	7,796	25.1

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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