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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	18,432	1,20,02,200	1,00,17,350	14.45	1.61	<b>17600</b>
PREVIOUS	18,495	1,20,74,300	63,87,050	18.4	1.65	
% CHANGE	-0.34%	-0.60%	56.84%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and had a volatile trading session.
- Nifty lost 58 points to close at 18418.
- OI concentration seen in 18500CE and 18000PE.
- Addition witnessed in 18600CE and in 18400PE.
- PCR OI stands at 1.61 compared to 1.65 in the previous trading session.
- Nifty to trade with a support of 17600.

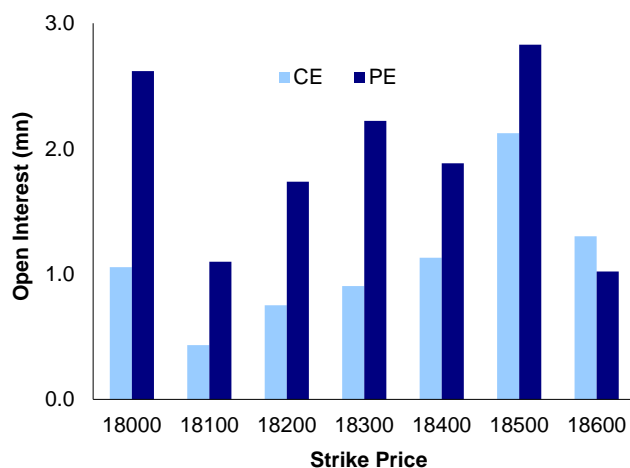
### NIFTY LEVELS

17600    17815    17946    18032    18200    18477

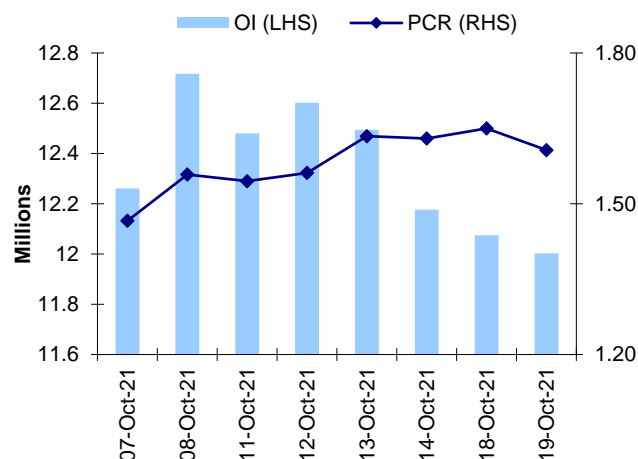
### Stocks

- **Sector:-** FMCG stocks traded negative.
- Market wide-open interest is 1,013,847Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
OFSS	29.9%	9,58,375	4.5%
IEX	23.9%	1,50,43,750	6.1%
IRCTC	23.9%	31,55,100	-7.2%
MANAPPURAM	16.0%	2,37,00,000	1.5%
AMBUJACEM	15.6%	2,25,51,000	-5.2%
HINDUNILVR	11.9%	79,87,500	-4.0%
DALBHARAT	11.3%	8,29,000	-2.3%
COFORGE	11.1%	6,61,400	4.6%
POLYCAB	11.1%	13,41,900	-4.5%
LTTS	9.8%	8,12,200	5.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
LTI	-14.9%	6,87,000	16.1%
JKCEMENT	-9.7%	94,325	-3.4%
NATIONALUM	-9.7%	10,02,66,000	-6.3%
IOC	-9.2%	3,50,02,500	-1.9%
AMARAJABAT	-9.0%	1,15,70,000	-2.5%
IBULHSGFIN	-8.2%	3,41,65,100	1.9%
M&MFIN	-7.9%	2,25,40,000	1.4%
ABFRL	-7.3%	1,10,94,200	-4.5%
MFSL	-7.0%	24,10,850	-2.1%
LT	-6.7%	1,09,18,675	3.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAPOWER	24,57,71,135	6,01,059	230
TATAMOTORS	5,74,28,637	2,86,035	482
ITC	5,90,61,766	1,48,471	246
HINDUNILVR	54,31,133	1,43,058	2,547
TECHM	86,45,334	1,32,652	1,539
HCLTECH	1,01,89,780	1,26,074	1,232
LT	66,39,827	1,22,729	1,846
TATASTEEL	87,56,924	1,22,184	1,367
TCS	31,35,441	1,14,815	3,634

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	150	CE	2.0	150	6,48,71,700
M&M	900	CE	27.8	919	50,70,800
ONGC	170	CE	1.5	159	2,16,90,900
TCS	4,000	CE	12.0	3,650	45,61,800
NTPC	145	CE	5.0	150	2,46,29,700
COALINDIA	200	CE	3.1	185	1,74,38,400
ONGC	165	CE	2.1	159	1,57,69,600
ACC	2,400	CE	36.4	2,244	8,89,000
HINDUNILVR	2,700	CE	16.1	2,542	19,92,300
TCS	3,800	CE	26.8	3,650	28,47,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	3.1	533	39,30,200
M&M	900	PE	9.7	919	14,11,200
TCS	3,500	PE	16.2	3,650	15,82,500
NTPC	145	PE	0.6	150	88,00,800
TCS	3,600	PE	41.7	3,650	11,07,300
TATAMOTORS	400	PE	1.9	484	65,55,000
INDUSINDBK	1,100	PE	5.3	1,199	12,30,300
TCS	3,700	PE	99.0	3,650	9,81,900
HINDUNILVR	2,600	PE	88.7	2,542	5,73,900
ONGC	160	PE	4.3	159	41,27,200

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	395	CE	1,20,000	3900%	10.2
IGL	515	CE	1,55,375	3667%	13.9
TATAMOTORS	575	CE	1,99,500	3400%	5.2
VEDL	425	CE	1,79,800	2800%	4.9
LT	1,980	CE	5,70,400	2734%	17.8
IEX	930	CE	28,80,000	1729%	34.2
FEDERALBNK	113	CE	1,30,000	1200%	0.5
VEDL	415	CE	2,04,600	725%	6.0
AMBUJACEM	390	CE	2,07,000	527%	12.0
RELIANCE	3,040	CE	1,84,750	447%	4.3

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ITC	254	PE	2,27,200	7000%	11.6
IEX	870	PE	6,10,000	6000%	70.0
IEX	850	PE	5,75,000	4500%	59.8
LT	1,840	PE	1,20,750	4100%	40.6
IEX	860	PE	2,68,750	3483%	64.8
ASHOKLEY	87	PE	1,53,000	3300%	0.2
LT	1,860	PE	1,21,900	2929%	52.3
IEX	830	PE	1,91,250	2450%	58.6
IEX	840	PE	2,66,250	1836%	59.1
TATAPOWER	247	PE	1,28,250	1800%	25.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HINDUNILVR	2,700	CE	48,149	16.1
INFY	1,800	CE	31,664	34.1
IEX	930	CE	30,968	34.2
HINDUNILVR	2,800	CE	30,947	10.7
IEX	900	CE	30,697	41.7
SBIN	500	CE	25,531	8.7
RELIANCE	2,800	CE	25,519	37.4
LT	1,900	CE	25,042	32.0
HDFCBANK	1,700	CE	22,629	26.9
TCS	3,700	CE	21,248	51.1

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HINDUNILVR	2,500	PE	16,983	39.1
HINDUNILVR	2,600	PE	13,767	88.7
IEX	800	PE	10,967	39.4
ITC	240	PE	10,012	3.2
RELIANCE	2,700	PE	9,785	44.6
ITC	250	PE	9,291	8.6
IEX	900	PE	9,111	80.9
LT	1,800	PE	8,241	21.6
M&M	900	PE	7,653	9.7
SBIN	490	PE	7,222	12.6

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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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