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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	17,913	1,04,12,450	77,39,550	56.1	1.37	<b>17645</b>
PREVIOUS	18,215	46,81,600	77,39,550	5.25	0.68	
% CHANGE	-1.66%	122.41%	0.00%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and witnessed a sell off through the day.
- Nifty lost 353 points to close at 17857.
- OI concentration seen in 19000CE and 17500PE.
- Addition witnessed in 18000CE and 17600PE.
- PCR OI stands at 1.37.
- Nifty to trade with a support of 17645.

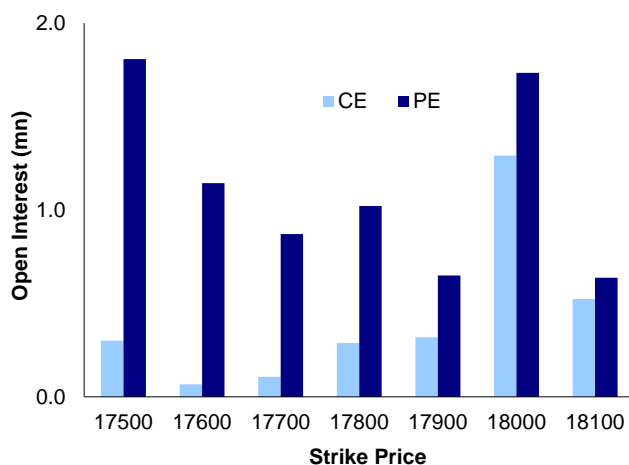
### NIFTY LEVELS

17645    17828    17932    18000    18112    18216

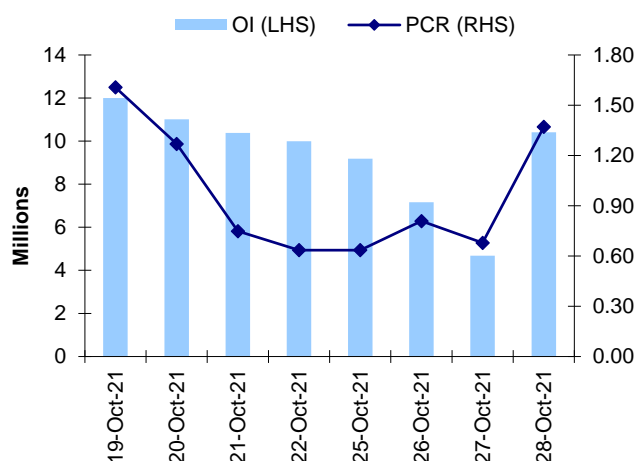
### Stocks

- **Sector:-** Banking stocks traded negative.
- Market wide-open interest is 624,675Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SAIL	180.9%	16,33,52,500	-1.7%
CUMMINSIND	64.7%	29,51,400	0.0%
MOTHERSUMI	63.0%	3,08,59,500	-0.6%
IEX	57.5%	1,25,31,250	-3.6%
ABBOTINDIA	55.5%	30,625	-2.9%
INDIACEM	45.9%	1,15,01,400	1.6%
DEEPAKNTR	44.4%	32,48,500	-7.4%
INDHOTEL	43.1%	1,50,46,200	-2.2%
MARUTI	40.0%	23,65,100	0.2%
BEL	39.5%	1,91,86,200	-3.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	-4.7%	78,575	0.8%
CANBK	-4.0%	4,74,55,200	-2.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	1,87,50,423	1,52,083	799
AXISBANK	1,93,20,926	1,48,886	758
MCDOWELL-N	1,61,33,086	1,47,321	893
HDFCBANK	88,98,875	1,43,942	1,594
SBIN	2,81,40,401	1,43,150	501
TATAPOWER	6,47,33,467	1,42,414	218
PNB	32,13,43,621	1,35,578	41
TATAMOTORS	2,51,82,748	1,22,582	481
TATASTEEL	93,07,682	1,21,086	1,300

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,300	CE	18.9	1,180	23,39,100
TECHM	1,600	CE	34.9	1,525	16,46,400
AXISBANK	900	CE	6.5	761	57,96,000
INDUSINDBK	1,200	CE	45.2	1,180	17,83,800
AXISBANK	850	CE	9.9	761	55,56,000
AXISBANK	800	CE	18.2	761	53,26,800
AMBUJACEM	400	CE	10.3	390	18,24,000
HINDUNILVR	2,500	CE	34.8	2,396	10,27,200
ASIANPAINT	3,200	CE	76.9	3,122	4,28,400
MARUTI	8,000	CE	89.7	7,386	2,46,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
INDUSINDBK	1,200	PE	63.0	1,180	9,75,600
ASIANPAINT	3,000	PE	48.9	3,122	2,60,400
HINDUNILVR	2,400	PE	65.5	2,396	5,95,500
COALINDIA	170	PE	8.9	166	33,85,200
TCS	3,500	PE	134.6	3,438	8,59,200
HEROMOTOCO	2,600	PE	48.6	2,672	2,16,300
TCS	3,400	PE	78.2	3,438	7,62,000
HINDUNILVR	2,300	PE	26.8	2,396	4,20,900
ASIANPAINT	2,900	PE	26.8	3,122	1,72,200
LT	1,700	PE	20.3	1,822	3,99,050

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
ADANIANT	1,400	CE	3,00,000	299.0	88.6
TATACHEM	900	CE	4,00,000	132.3	46.9
ADANIANT	1,460	CE	1,64,000	81.0	62.5
PNB	41	CE	8,80,000	54.0	3.1
COALINDIA	165	CE	2,22,600	52.0	7.1
SAIL	115	CE	20,04,500	51.8	6.7
TATACHEM	960	CE	1,05,000	51.5	27.2
ADANI PORTS	720	CE	5,01,250	32.4	24.5
TATACHEM	950	CE	5,51,000	26.6	29.6
AXISBANK	760	CE	4,05,600	23.1	33.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
VEDL	250	PE	5,48,700	87.5	3.8
ITC	227	PE	2,43,200	75.0	9.0
NATIONALUM	80	PE	6,46,000	37.0	0.9
BHEL	58	PE	7,56,000	35.0	1.0
BPCL	380	PE	2,50,200	33.8	4.1
VEDL	260	PE	3,22,400	33.7	5.3
TATACHEM	750	PE	1,35,000	32.8	6.0
MARICO	540	PE	1,14,000	27.5	12.1
ONGC	130	PE	4,15,800	26.0	1.7
HINDALCO	380	PE	1,09,650	24.5	3.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
INDUSINDBK	1,200	CE	13,269	45.2
INDUSINDBK	1,300	CE	11,276	18.9
ITC	250	CE	9,553	3.1
ITC	240	CE	8,863	4.4
RELIANCE	2,700	CE	8,536	48.5
MARUTI	7,500	CE	8,224	206.6
AXISBANK	800	CE	7,601	18.2
PNB	50	CE	7,601	1.1
RELIANCE	2,800	CE	7,467	26.9
MCDOWELL-N	900	CE	7,371	40.8

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
ITC	230	PE	6,950	10.6
ITC	220	PE	5,656	5.3
SBIN	500	PE	5,463	25.7
RELIANCE	2,600	PE	4,726	74.0
HDFCBANK	1,600	PE	4,723	42.8
ICICIBANK	800	PE	4,498	24.3
ADANI PORTS	700	PE	4,356	42.0
INDUSINDBK	1,200	PE	4,259	63.0
RELIANCE	2,500	PE	3,731	36.8
ADANIANT	1,400	PE	3,475	83.5

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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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