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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	17,589	97,25,100	1,86,47,450	13	1.56	17022
PREVIOUS	17,362	93,83,500	1,07,69,900	22.95	1.50	
% CHANGE	1.31%	3.64%	73.14%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained volatile through the day.
- Nifty added 237 points to close at 17576.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17600CE and 17500PE.
- PCR OI stands at 1.56 compared to 1.50 in the previous trading session.
- Nifty to trade with a support of 17022.

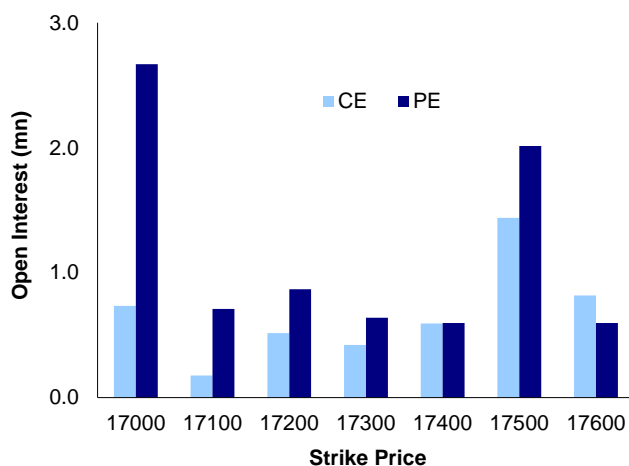
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

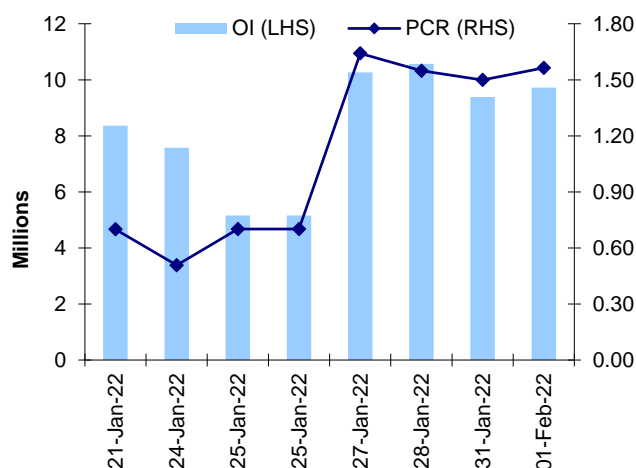
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 947,602Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	133.2%	2,28,500	-0.6%
NAVINFLUOR	33.0%	5,06,700	8.2%
CROMPTON	28.7%	19,99,800	-2.3%
METROPOLIS	19.0%	6,09,400	1.2%
INDHOTEL	17.8%	1,87,02,300	3.2%
DALBHARAT	16.2%	5,21,750	6.8%
IRCTC	15.5%	96,24,125	-1.3%
ASHOKLEY	11.9%	3,19,68,000	-1.6%
IDFC	9.3%	8,38,40,000	4.3%
MCX	9.2%	17,20,950	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INDUSINDBK	-8.1%	3,03,48,000	5.8%
COROMANDEL	-7.6%	11,10,000	-0.2%
ICICIBANK	-6.8%	8,96,83,000	2.7%
INDIGO	-5.8%	30,96,500	5.1%
HCLTECH	-5.7%	2,85,12,400	3.0%
BAJAJ-AUTO	-5.6%	21,35,500	-0.8%
GAIL	-5.1%	2,89,87,200	2.2%
CUMMINSIND	-5.1%	13,81,800	1.1%
L&TFH	-4.8%	6,66,53,356	2.1%
GUJGASLTD	-4.1%	17,51,250	1.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATAMOTORS	4,80,30,231	2,43,016	504
TATASTEEL	1,70,75,268	1,93,680	1,167
TATAPOWER	7,41,85,275	1,86,189	250
SBIN	3,22,45,356	1,72,057	532
ICICIBANK	2,00,31,583	1,61,660	810
RELIANCE	60,92,033	1,45,892	2,379
AXISBANK	1,54,57,534	1,21,343	782
HDFCBANK	73,69,742	1,10,578	1,497
SUNPHARMA	1,23,37,459	1,08,187	892

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	1.7	170	220,14,300
ONGC	175	CE	2.6	170	130,90,000
NTPC	145	CE	0.8	138	191,40,600
NTPC	150	CE	0.6	138	174,36,300
ONGC	170	CE	4.5	170	109,10,900
NTPC	140	CE	1.7	138	153,95,700
IOC	125	CE	1.6	118	98,21,500
M&M	900	CE	12.1	873	23,40,100
IOC	130	CE	1.0	118	80,99,000
BPCL	400	CE	4.6	375	48,47,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	92.9	8,566	3,07,300
NTPC	135	PE	1.5	138	45,54,300
BANKBARODA	90	PE	0.8	107	80,14,500
TATAMOTORS	500	PE	19.1	503	47,88,000
WIPRO	550	PE	8.0	577	19,65,600
TATAPOWER	220	PE	2.5	251	58,99,500
HCLTECH	1,100	PE	15.7	1,134	13,65,700
TATAPOWER	230	PE	4.5	251	56,76,750
TCS	3,800	PE	77.3	3,805	5,58,450
TATAMOTORS	450	PE	4.4	503	33,74,400

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HINDPETRO	290	CE	3,29,400	6000%	10.1
IOC	118	CE	2,92,500	4400%	3.4
IOC	119	CE	2,66,500	4000%	3.0
INDIACEM	245	CE	1,10,200	3700%	6.4
HINDPETRO	300	CE	10,50,300	2679%	6.0
IOC	121	CE	3,57,500	2650%	2.4
HINDPETRO	295	CE	1,40,400	2500%	7.9
SUNPHARMA	980	CE	1,26,700	2163%	3.5
IDFC	72	CE	19,00,000	1800%	1.7
SUNPHARMA	970	CE	1,07,100	1175%	4.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SUNPHARMA	860	PE	5,45,300	7690%	10.4
SUNPHARMA	890	PE	1,29,500	6067%	23.0
SUNPHARMA	870	PE	4,68,300	5046%	13.8
ITC	219	PE	2,46,400	3750%	3.8
FSL	155	PE	6,73,400	1519%	6.1
ITC	224	PE	1,02,400	1500%	6.2
BANKBARODA	87	PE	1,87,200	1500%	0.8
ITC	208	PE	5,69,600	1383%	1.2
IOC	106	PE	5,46,000	1300%	0.5
SUNPHARMA	850	PE	7,13,300	1128%	7.9

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,200	CE	34,194	37.1
SUNPHARMA	900	CE	28,026	15.8
RELIANCE	2,400	CE	27,760	59.0
RELIANCE	2,500	CE	25,970	25.1
ITC	230	CE	23,578	4.0
LT	2,000	CE	19,907	47.7
INFY	1,800	CE	17,254	28.0
TCS	3,800	CE	16,594	83.9
ITC	220	CE	16,333	8.0
AXISBANK	800	CE	15,194	12.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TATASTEEL	1,100	PE	16,663	21.3
RELIANCE	2,300	PE	9,106	26.2
TATASTEEL	1,000	PE	8,759	5.8
RELIANCE	2,400	PE	8,476	68.0
TATAMOTORS	500	PE	7,836	19.1
TATASTEEL	1,080	PE	6,827	16.6
INFY	1,700	PE	6,484	13.2
ICICIBANK	800	PE	6,473	16.7
RELIANCE	2,200	PE	6,321	8.3
HDFCBANK	1,500	PE	5,905	33.1

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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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