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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	17,084	92,38,700	1,00,07,400	15.25	1.65	<b>17070</b>
PREVIOUS	17,135	88,11,200	1,43,84,900	33.25	1.72	
% CHANGE	-0.30%	4.85%	-30.43%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-down but recovered some losses in the last trading hour.
- Nifty lost 33 points to close at 17069.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17000CE and in 16500PE.
- PCR OI stands at 1.65 compared to 1.72 in the previous trading session.
- Nifty to trade with a support of 17070.

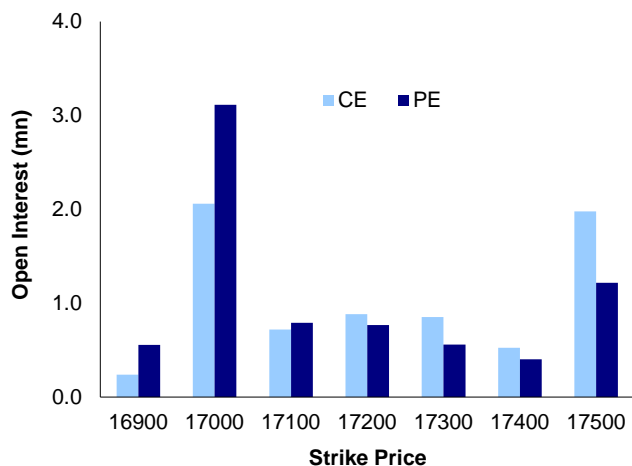
### NIFTY LEVELS

16932    17070    17197    17281    17458    17582

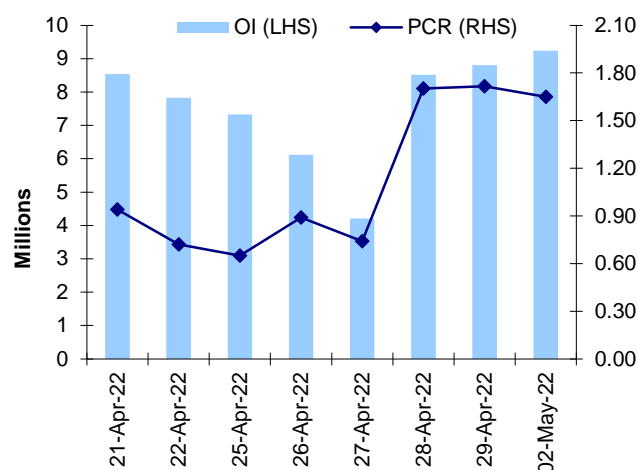
### Stocks

- **Sector:-** Auto stocks traded negative.
- Market wide open interest is 891,800Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
DIXON	41.3%	8,05,250	-9.1%
ESCORTS	37.6%	38,78,050	-3.5%
AARTIIND	17.2%	27,78,650	-4.5%
MCX	16.0%	24,22,750	0.0%
CANFINHOME	12.2%	36,49,425	8.5%
METROPOLIS	11.8%	3,32,000	-4.5%
BAJAJ-AUTO	9.3%	26,61,750	-2.8%
ALKEM	8.3%	2,56,200	0.7%
JKCEMENT	8.3%	3,00,125	-2.2%
ONGC	7.9%	5,16,93,950	-2.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ASTRAL	-12.2%	4,32,025	-4.1%
HINDPETRO	-8.2%	1,26,76,500	0.8%
ASHOKLEY	-5.9%	3,20,72,500	-0.7%
PETRONET	-5.8%	1,61,85,000	2.0%
LAURUSLABS	-4.9%	78,65,100	1.7%
HAVELLS	-4.0%	46,35,000	-1.7%
HEROMOTOCO	-3.7%	34,44,900	-0.8%
PERSISTENT	-3.3%	4,89,450	-4.0%
ABCAPITAL	-3.2%	2,26,24,800	-3.2%
MINDTREE	-3.2%	27,28,600	-2.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TATACHEM	1,35,62,497	1,39,279	1,033
HDFCBANK	97,47,158	1,35,526	1,404
RELIANCE	43,69,022	1,21,603	2,780
AXISBANK	1,61,36,040	1,17,522	727
WIPRO	2,19,11,427	1,09,179	495
SBIN	1,85,90,895	90,603	491
HDFC	38,78,583	87,245	2,264
TATAMOTORS	1,89,45,234	82,065	433
ICICIBANK	1,09,03,446	80,551	741

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	160	CE	3.2	158	1,10,29,500
COALINDIA	200	CE	3.9	188	68,67,000
MARUTI	8,000	CE	113.6	7,646	4,15,800
POWERGRID	240	CE	3.1	232	56,63,646
AXISBANK	800	CE	5.3	731	80,14,800
NTPC	165	CE	1.7	158	86,75,400
ONGC	170	CE	2.1	157	65,10,350
ITC	265	CE	5.3	263	1,04,83,200
ITC	300	CE	0.9	263	1,04,57,600
HINDALCO	500	CE	14.2	485	47,14,950

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	4.5	188	27,80,400
TATAMOTORS	400	PE	6.4	434	47,62,350
SBIN	450	PE	4.3	492	31,80,000
SBIN	500	PE	21.6	492	31,29,000
WIPRO	500	PE	17.5	497	17,31,200
ITC	260	PE	5.1	263	39,68,000
ITC	250	PE	2.1	263	38,30,400
HDFC	2,200	PE	38.4	2,268	6,54,000
WIPRO	450	PE	3.9	497	14,93,600
KOTAKBANK	1,700	PE	23.3	1,779	5,28,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
WIPRO	495	CE	2,22,400	27700%	17.9
WIPRO	505	CE	2,65,600	3220%	13.1
TATACHEM	1,080	CE	2,60,000	3150%	23.8
CANFINHOME	750	CE	4,68,000	1900%	2.5
CANBK	275	CE	5,13,000	1800%	1.0
WIPRO	490	CE	1,64,000	1764%	20.7
TITAN	2,400	CE	1,48,125	1695%	72.5
SBIN	485	CE	1,63,500	1457%	21.6
TATACHEM	1,200	CE	5,11,000	1319%	4.9
ONGC	157	CE	2,65,650	1050%	5.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
TATACHEM	1,020	PE	1,12,000	11100%	31.5
TATACHEM	1,000	PE	4,94,000	1135%	23.4
TATACHEM	980	PE	1,22,000	1009%	17.4
GAIL	147	PE	1,34,200	1000%	1.5
PFC	116	PE	1,30,200	950%	3.0
INDUSINDBK	1,020	PE	1,77,300	937%	36.1
INDHOTEL	265	PE	1,24,682	933%	12.4
RBLBANK	95	PE	1,24,700	760%	0.7
ONGC	147	PE	1,88,650	717%	2.5
POWERGRID	222	PE	2,61,317	717%	2.4

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
HDFCBANK	1,400	CE	24,286	35.5
RELIANCE	2,800	CE	20,580	85.9
RELIANCE	2,900	CE	15,396	45.9
HDFCBANK	1,380	CE	15,278	44.8
HDFC	2,300	CE	14,075	51.0
TATACHEM	1,100	CE	12,764	18.4
TATASTEEL	1,300	CE	12,597	47.5
RELIANCE	3,000	CE	11,714	24.6
INFY	1,600	CE	10,930	20.5
INDUSINDBK	1,000	CE	10,661	46.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
WIPRO	500	PE	9,223	17.5
RELIANCE	2,700	PE	6,606	53.2
RELIANCE	2,800	PE	6,600	96.5
INDUSINDBK	1,000	PE	5,274	26.6
HDFC	2,200	PE	5,095	38.4
TATASTEEL	1,200	PE	4,953	19.9
TATACHEM	1,000	PE	4,860	23.4
RELIANCE	2,780	PE	4,574	86.5
INFY	1,500	PE	4,565	25.0
RELIANCE	2,600	PE	4,274	27.3

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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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