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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	17,480	92,43,850	78,31,000	17.15	1.37	<b>17022</b>
PREVIOUS	17,273	93,96,100	1,22,86,900	7	1.33	
% CHANGE	1.20%	-1.62%	-36.27%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and continued to gain through the day.
- Nifty added 197 points to close at 17463.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17800CE and Reduction in 16900PE.
- PCR OI stands at 1.37 compared to 1.33 in the previous trading session.
- Nifty to trade with a support of 17022.

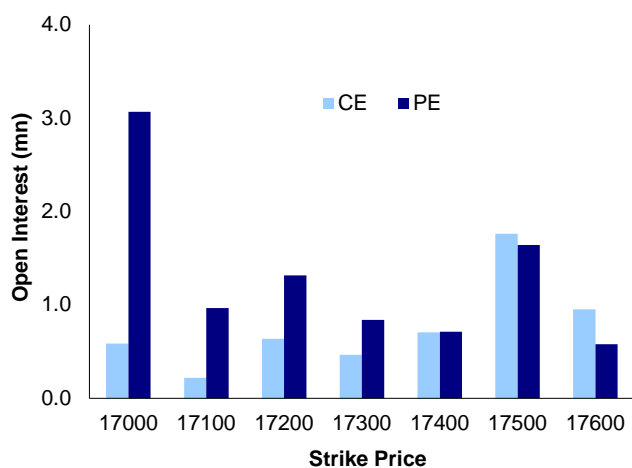
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

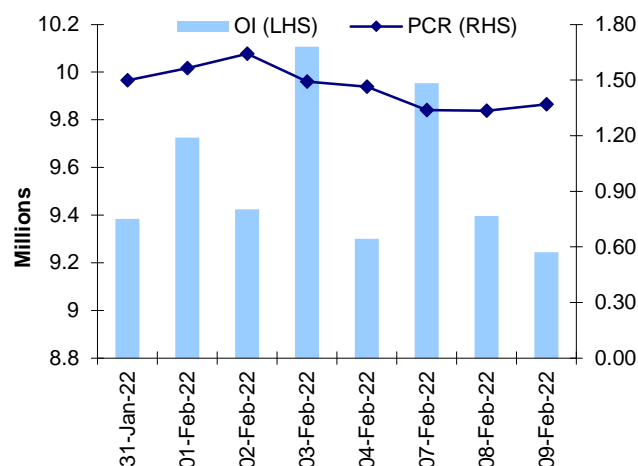
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 1,058,043Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFC	13.5%	2,35,99,500	0.9%
MARUTI	11.3%	30,87,500	4.1%
GODREJCP	10.9%	46,34,500	-2.0%
HINDPETRO	9.3%	1,43,69,400	3.0%
IEX	7.5%	5,15,88,750	-0.4%
FSL	7.3%	1,25,71,000	-1.3%
POWERGRID	7.2%	2,67,98,325	-0.3%
BOSCHLTD	6.5%	1,44,200	1.0%
ONGC	6.3%	4,20,57,400	-1.8%
HINDALCO	6.3%	3,23,75,775	2.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
GNFC	-11.3%	28,62,600	1.5%
DIXON	-8.1%	6,65,000	4.0%
AUBANK	-8.0%	26,18,000	2.4%
DALBHARAT	-7.4%	4,55,000	1.5%
AARTIIND	-6.9%	31,62,000	3.1%
NAVINFLUOR	-6.6%	5,31,000	-0.2%
HDFCBANK	-6.3%	3,11,08,000	2.4%
PAGEIND	-5.8%	79,890	3.7%
JINDALSTEL	-5.6%	3,29,05,000	-1.4%
COLPAL	-5.3%	25,54,300	1.8%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	71,41,774	1,72,887	2,435
RELIANCE	53,00,891	1,25,794	2,384
MARUTI	14,03,525	1,24,521	8,949
TATASTEEL	73,52,060	89,680	1,222
TATAPOWER	3,56,04,075	84,209	238
HDFCBANK	56,54,171	84,092	1,498
SBIN	1,48,56,155	79,142	535
AXISBANK	93,99,830	75,693	804
BHARTIARTL	1,01,85,173	72,912	719

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	180	CE	0.7	161	219,98,900
ONGC	175	CE	1.0	161	216,37,000
NTPC	140	CE	0.6	135	216,77,100
NTPC	135	CE	2.0	135	178,12,500
ONGC	170	CE	1.7	161	129,36,000
HEROMOTOCO	2,800	CE	32.2	2,674	8,33,100
M&M	900	CE	4.9	843	31,03,100
BPCL	400	CE	2.6	372	55,85,400
IOC	125	CE	1.5	122	77,74,000
COALINDIA	170	CE	3.2	164	72,40,800

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
MARUTI	8,000	PE	32.9	8,927	4,79,800
BANKBARODA	100	PE	0.6	115	1,36,42,200
HINDALCO	500	PE	1.6	543	27,25,125
SBIN	500	PE	3.6	536	56,02,500
AXISBANK	750	PE	2.8	804	23,41,200
TATAMOTORS	500	PE	13.8	503	45,94,200
MARUTI	8,500	PE	87.3	8,927	1,79,900
COALINDIA	160	PE	3.3	164	23,60,400
HINDALCO	520	PE	4.3	543	18,39,325
TATAMOTORS	450	PE	2.1	503	42,55,050

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MGL	800	CE	3,13,200	965%	18.0
RAIN	270	CE	1,55,000	464%	1.7
ONGC	162	CE	5,08,200	408%	3.9
CIPLA	970	CE	4,94,650	385%	21.1
NATIONALUM	140	CE	12,83,500	344%	0.5
SUNTV	530	CE	2,19,000	274%	11.8
SUNTV	600	CE	1,15,500	267%	1.5
POWERGRID	207	CE	3,89,309	265%	4.8
FSL	145	CE	4,18,600	250%	4.9
IBULHSGFIN	195	CE	1,39,500	221%	16.2

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GUJGASLTD	630	PE	2,08,750	1185%	10.4
RAIN	240	PE	1,80,000	700%	9.9
NATIONALUM	122	PE	2,29,500	575%	4.4
NATIONALUM	125	PE	4,16,500	513%	5.9
MARUTI	8,800	PE	1,03,800	452%	176.4
HINDALCO	550	PE	2,74,125	443%	18.8
COALINDIA	151	PE	1,21,800	383%	1.1
IGL	330	PE	1,16,875	347%	1.2
ACC	2,300	PE	1,14,000	311%	60.8
MARUTI	8,700	PE	1,32,100	296%	138.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,000	CE	35,666	201.3
RELIANCE	2,400	CE	28,610	43.2
MARUTI	8,900	CE	18,310	250.1
MARUTI	8,800	CE	16,754	301.6
RELIANCE	2,500	CE	14,777	15.2
HDFCBANK	1,500	CE	14,100	24.7
BHARTIARTL	720	CE	12,872	14.7
RELIANCE	2,360	CE	12,818	62.7
TATASTEEL	1,240	CE	11,999	29.7
MARUTI	9,200	CE	11,844	129.3

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	9,824	16.6
TATASTEEL	1,200	PE	8,078	22.7
SBIN	530	PE	7,033	10.7
MARUTI	8,500	PE	6,612	87.3
BHARTIARTL	700	PE	5,985	7.4
MARUTI	8,000	PE	5,761	32.9
RELIANCE	2,360	PE	5,719	35.3
RELIANCE	2,340	PE	5,591	27.6
RELIANCE	2,200	PE	5,221	4.8
HDFC	2,400	PE	5,119	29.3

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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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