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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	17,364	1,47,72,750	47,18,450	-4.7	1.54	<b>16810</b>
PREVIOUS	17,371	1,49,03,400	57,59,600	17.9	1.54	
% CHANGE	-0.04%	-0.88%	-18.08%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a negative note and traded in a small range through the day.
- Nifty added 15 points to close at 17369.
- OI concentration seen in 17500CE and 17000PE.
- Addition witnessed in 17300PE and Reduction in 17800CE.
- PCR OI stands at 1.54 compared to 1.54 in the previous trading session.
- Nifty to trade with a support of 16810.

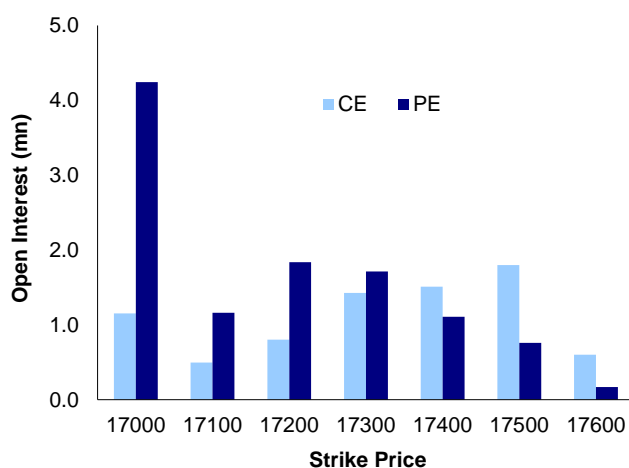
### NIFTY LEVELS

16810    16920    17063    17157    17332    17424

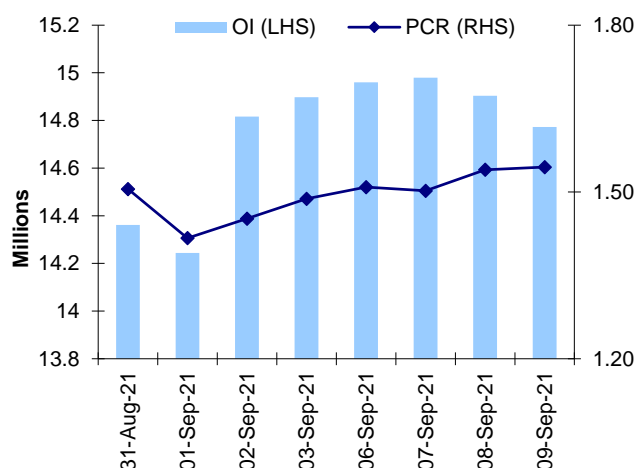
### Stocks

- **Sector:-** Metal stocks traded positive.
- Market wide-open interest is 703,360Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
SBILIFE	63.7%	1,08,61,500	-3.8%
OFSS	28.4%	4,68,875	1.2%
CANFINHOME	19.9%	38,28,825	-2.4%
NAM-INDIA	17.7%	47,85,600	1.0%
IEX	17.4%	88,85,000	1.3%
INDHOTEL	11.4%	1,14,69,900	2.8%
GUJGASLTD	10.1%	38,56,250	-1.3%
HDFCAMC	10.0%	15,33,400	-0.6%
ALKEM	9.5%	4,05,200	1.2%
APOLLOHOSP	9.3%	25,84,000	-1.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
IRCTC	-21.0%	18,90,850	0.0%
ASHOKLEY	-11.2%	4,70,16,000	3.0%
NAUKRI	-6.7%	11,04,875	-0.5%
COLPAL	-5.8%	27,54,850	1.7%
GODREJCP	-4.1%	53,54,000	0.0%
INDUSINDBK	-3.8%	1,56,74,400	0.0%
DRREDDY	-3.6%	27,84,250	0.0%
MFSL	-3.5%	31,03,750	-0.4%
POLYCAB	-3.4%	5,72,700	-0.9%
DIXON	-3.0%	3,70,500	0.2%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	1,94,19,892	1,31,950	686
TATAMOTORS	3,40,20,970	1,02,220	299
RELIANCE	41,36,538	1,00,284	2,426
TATASTEEL	53,13,030	76,565	1,447
KOTAKBANK	36,42,925	66,538	1,818
HDFCBANK	41,25,474	64,680	1,569
HDFC	19,86,913	56,249	2,830
TCS	14,41,148	54,578	3,791
ASHOKLEY	3,92,01,010	49,069	125

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
M&M	800	CE	6.7	752	30,05,800
COALINDIA	150	CE	3.8	149	101,26,200
SUNPHARMA	800	CE	7.0	777	67,43,800
BPCL	500	CE	8.2	491	86,95,800
GAIL	150	CE	3.7	146	89,48,700
MARUTI	7,000	CE	87.0	6,807	5,96,900
HINDALCO	480	CE	8.1	465	63,14,550
HDFCBANK	1,600	CE	17.3	1,571	42,66,350
ITC	220	CE	1.6	213	273,24,800
ONGC	125	CE	2.8	122	86,08,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	140	PE	1.0	149	31,37,400
ONGC	120	PE	2.8	122	35,42,000
MARUTI	6,500	PE	47.9	6,807	2,11,900
KOTAKBANK	1,700	PE	7.2	1,819	10,88,000
MARUTI	6,600	PE	69.7	6,807	1,90,500
TCS	3,600	PE	16.5	3,801	5,40,600
ITC	210	PE	2.1	213	90,46,400
RELIANCE	2,300	PE	14.8	2,430	17,34,250
HINDALCO	450	PE	8.6	465	17,86,650
TATAMOTORS	300	PE	11.4	299	49,59,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,170	CE	2,16,750	1506%	30.6
MARICO	650	CE	1,32,000	1000%	1.4
GAIL	162	CE	3,35,500	686%	1.1
COALINDIA	192	CE	1,30,200	675%	0.2
PFC	160	CE	2,29,400	640%	0.4
PFC	147	CE	1,36,400	450%	1.1
SBILIFE	1,180	CE	4,09,500	441%	26.2
NAM-INDIA	445	CE	2,46,400	413%	18.7
PFC	155	CE	4,89,800	316%	0.5
NTPC	118	CE	32,03,400	285%	1.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,120	PE	1,15,500	633%	10.9
SBILIFE	1,170	PE	2,13,000	517%	27.8
PFC	132	PE	4,77,400	450%	2.9
PFC	135	PE	11,22,200	364%	4.0
MARICO	570	PE	1,66,000	315%	13.1
TATACHEM	790	PE	3,60,000	224%	10.8
INDHOTEL	155	PE	1,59,900	215%	7.8
TCS	3,560	PE	1,32,000	208%	12.2
BHARTIARTL	690	PE	4,70,154	202%	21.0
RECLTD	160	PE	1,08,000	200%	7.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
BHARTIARTL	700	CE	20,048	13.4
KOTAKBANK	1,840	CE	18,382	36.8
BHARTIARTL	680	CE	16,168	21.8
TATAMOTORS	300	CE	15,687	10.6
RELIANCE	2,500	CE	14,102	36.3
KOTAKBANK	1,900	CE	12,207	19.2
IEX	600	CE	11,729	32.4
ITC	215	CE	10,999	2.9
ITC	220	CE	10,823	1.6
TATAMOTORS	310	CE	10,656	6.9

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	5,981	44.6
RELIANCE	2,300	PE	4,634	14.8
KOTAKBANK	1,800	PE	4,345	34.4
BAJFINANCE	7,400	PE	3,742	199.2
BHARTIARTL	650	PE	3,681	5.8
TATAMOTORS	300	PE	3,588	11.4
ITC	210	PE	3,501	2.1
KOTAKBANK	1,700	PE	3,287	7.2
TATAMOTORS	290	PE	3,207	6.6
BHARTIARTL	670	PE	3,170	11.4

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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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