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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	17,361	94,61,800	1,57,15,500	8.65	1.16	<b>16825</b>
PREVIOUS	16,838	94,75,300	1,24,77,900	-4.15	1.10	
% CHANGE	3.10%	-0.14%	25.95%	-	-	

## OUTLOOK

### Nifty

- Nifty opened on a positive note and gained significantly in the second half of the trading session.
- Nifty added 509 points to close at 17352.
- OI concentration seen in 18000CE and 16500PE.
- Addition witnessed in 17300PE and Reduction in 17400CE.
- PCR OI stands at 1.16 compared to 1.10 in the previous trading session.
- Nifty to trade with a support of 16825.

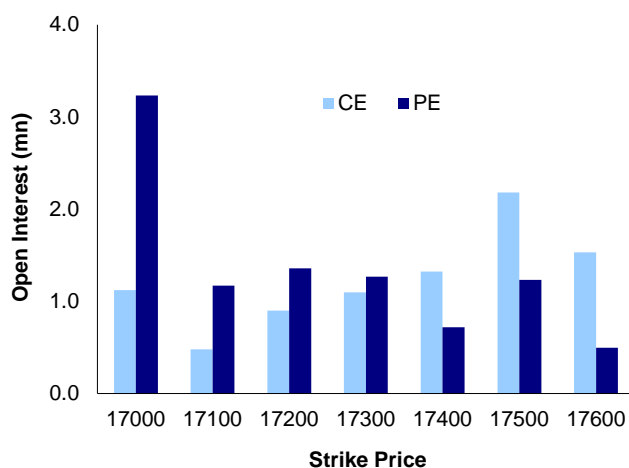
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

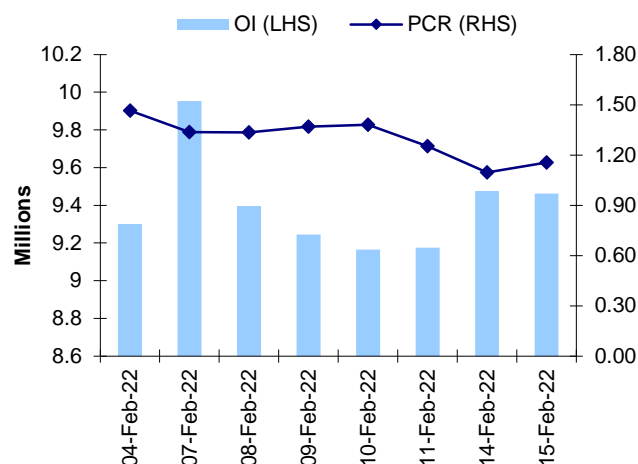
### Stocks

- **Sector:-** Banking stocks traded positive.
- Market wide-open interest is 1,043,744Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CIPLA	39.1%	1,40,77,050	-3.5%
METROPOLIS	35.4%	10,36,000	-4.0%
ABB	28.3%	3,50,250	-2.2%
ASTRAL	19.4%	10,90,375	-1.8%
MANAPPURAM	18.7%	2,67,12,000	-10.7%
INTELLECT	15.3%	5,07,750	3.2%
CROMPTON	13.0%	38,39,000	2.8%
PERSISTENT	12.5%	4,05,000	5.4%
HDFC	11.0%	2,72,66,700	1.9%
HINDALCO	10.7%	3,38,65,725	2.4%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MFSL	-9.3%	14,84,600	3.8%
COROMANDEL	-7.6%	9,86,875	3.6%
INDIGO	-6.6%	31,03,250	4.7%
POLYCAB	-5.8%	7,59,900	4.6%
BATAINDIA	-5.6%	15,47,700	4.3%
CANFINHOME	-5.6%	33,70,575	5.2%
AARTIIND	-5.5%	28,58,550	2.2%
DIVISLAB	-5.3%	27,55,300	1.1%
HEROMOTOCO	-4.3%	33,62,400	4.9%
HAL	-4.3%	24,86,625	2.6%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	91,53,706	2,12,167	2,340
TATAMOTORS	3,06,23,088	1,48,888	504
TCS	39,31,683	1,48,785	3,818
ICICIBANK	1,88,80,659	1,43,371	776
RELIANCE	51,74,646	1,23,218	2,418
SBIN	2,38,42,951	1,21,700	525
TATASTEEL	1,01,88,921	1,20,146	1,208
HDFCBANK	65,67,533	98,508	1,518
TATAPOWER	3,63,14,556	81,633	230

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.7	163	336,72,100
ONGC	180	CE	0.5	163	213,44,400
NTPC	140	CE	0.4	135	210,78,600
ONGC	170	CE	1.5	163	173,01,900
NTPC	135	CE	1.6	135	179,09,400
HEROMOTOCO	2,800	CE	25.1	2,722	8,13,600
COALINDIA	170	CE	1.1	159	100,59,000
M&M	900	CE	2.3	855	30,89,100
IOC	125	CE	0.6	119	82,61,500
COALINDIA	165	CE	1.9	159	85,97,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	1.0	536	32,11,025
BANKBARODA	100	PE	0.6	111	1,00,15,200
HINDALCO	510	PE	1.5	536	21,18,825
HINDALCO	520	PE	2.9	536	20,71,525
COALINDIA	155	PE	2.1	159	24,23,400
SBIN	500	PE	3.3	525	43,54,500
ONGC	160	PE	3.3	163	23,17,700
TATAMOTORS	500	PE	11.3	502	43,80,450
TCS	3,800	PE	51.5	3,823	6,95,850
POWERGRID	200	PE	4.0	199	20,53,205

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	137	CE	1,83,000	2900%	4.3
POWERGRID	195	CE	4,37,306	1950%	5.5
MANAPPURAM	140	CE	20,97,000	1692%	1.3
POWERGRID	197	CE	1,86,655	1067%	4.0
MANAPPURAM	142	CE	3,18,000	960%	1.0
NTPC	131	CE	1,08,300	850%	4.3
IGL	385	CE	2,17,250	829%	9.0
ADANIANT	1,640	CE	1,08,500	804%	116.7
IDFCFIRSTB	43	CE	23,97,600	575%	2.9
M&MFIN	145	CE	1,12,000	460%	10.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MANAPPURAM	127	PE	4,53,000	4933%	5.1
IDFCFIRSTB	37	PE	3,44,100	933%	0.1
MANAPPURAM	120	PE	9,36,000	845%	2.3
POWERGRID	182	PE	1,65,323	675%	0.2
IOC	113	PE	5,13,500	618%	0.6
RBLBANK	122	PE	1,65,300	418%	0.6
IOC	109	PE	2,01,500	343%	0.3
IOC	112	PE	3,44,500	308%	0.4
CIPLA	910	PE	2,48,300	298%	13.4
ABFRL	265	PE	1,04,000	264%	2.7

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	43,629	49.5
TCS	3,800	CE	42,012	73.9
TATASTEEL	1,200	CE	33,086	33.2
RELIANCE	2,500	CE	25,220	13.1
TCS	3,900	CE	21,803	35.8
RELIANCE	2,360	CE	18,709	76.4
TCS	4,000	CE	17,578	19.0
TATAMOTORS	500	CE	16,757	13.8
RELIANCE	2,420	CE	15,097	38.8
SBIN	520	CE	14,834	13.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,300	PE	17,393	8.0
SBIN	500	PE	15,390	3.3
TATASTEEL	1,160	PE	10,473	10.9
TATASTEEL	1,100	PE	9,102	4.7
TATASTEEL	1,140	PE	8,956	7.9
TATASTEEL	1,180	PE	8,360	16.0
RELIANCE	2,340	PE	8,261	13.5
INFY	1,700	PE	8,202	11.3
RELIANCE	2,400	PE	7,953	30.3
HINDALCO	520	PE	7,884	2.9

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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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