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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	17,317	98,89,200	1,38,66,050	-4.65	1.17	<b>16825</b>
PREVIOUS	17,361	94,61,800	1,57,15,500	-47.35	1.16	
% CHANGE	-0.25%	4.52%	-11.77%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and had a volatile trading session.
- Nifty lost 30 points to close at 17322.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17000PE and in 17400CE.
- PCR OI stands at 1.17 compared to 1.16 in the previous trading session.
- Nifty to trade with a support of 16825.

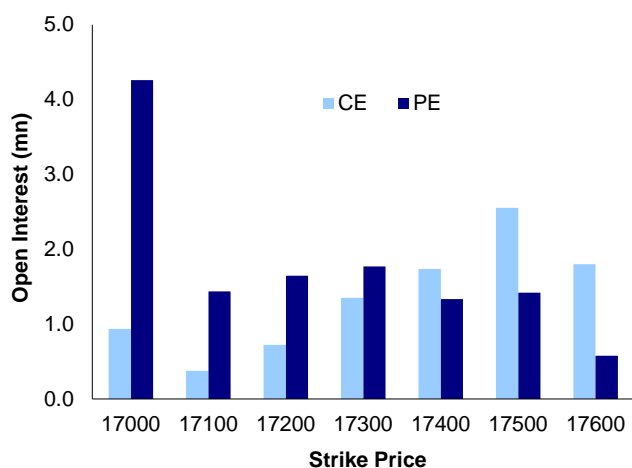
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

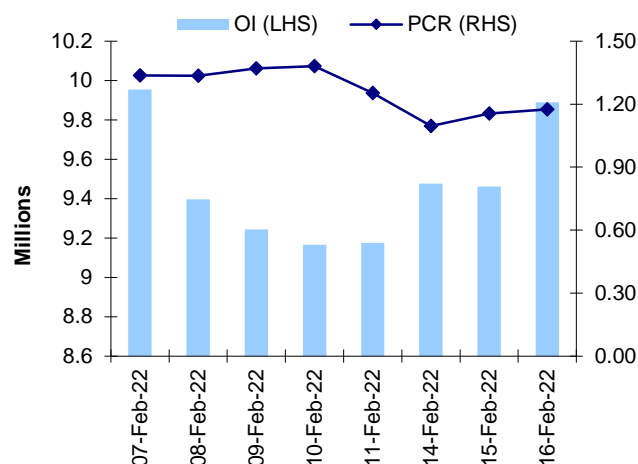
### Stocks

- **Sector:-** Banking stocks traded with a negative bias.
- Market wide-open interest is 1,087,459Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	32.5%	4,64,000	-0.6%
ATUL	25.7%	1,38,900	-3.0%
MANAPPURAM	16.0%	3,09,78,000	-1.3%
BALKRISIND	13.2%	13,99,000	-5.8%
FSL	11.9%	1,56,26,000	-4.4%
POLYCAB	9.5%	8,32,200	-0.4%
METROPOLIS	8.1%	11,20,400	0.9%
JKCEMENT	6.6%	2,89,275	-2.2%
HINDPETRO	6.6%	1,49,44,500	3.1%
ASTRAL	6.5%	11,61,050	-1.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CROMPTON	-10.9%	34,21,000	4.9%
ABBOTINDIA	-7.9%	66,575	3.2%
GNFC	-7.4%	29,36,700	-0.6%
INTELLECT	-6.2%	4,76,250	1.6%
ONGC	-5.1%	3,91,23,700	2.7%
DIVISLAB	-4.6%	26,29,000	3.2%
DELTACORP	-4.2%	1,46,39,500	-1.4%
IOC	-4.1%	3,85,06,000	2.3%
GSPL	-4.0%	13,78,700	-0.8%
IRCTC	-4.0%	1,09,94,375	0.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFC	80,05,225	1,89,964	2,364
ADANIPOWER	13,76,78,036	1,77,947	127
TCS	32,56,906	1,24,509	3,813
RELIANCE	47,96,294	1,15,963	2,413
SBIN	1,97,73,807	1,02,813	517
TATAMOTORS	2,01,76,993	1,01,373	498
TATAPOWER	3,51,44,286	82,303	231
ICICIBANK	1,05,49,784	81,196	764
TATASTEEL	66,09,214	79,251	1,192

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.9	167	334,48,800
ONGC	180	CE	0.6	167	206,36,000
NTPC	140	CE	0.3	134	214,43,400
NTPC	135	CE	1.0	134	178,46,700
ONGC	170	CE	2.3	167	154,84,700
HEROMOTOCO	2,800	CE	27.2	2,727	8,42,400
COALINDIA	170	CE	0.8	159	99,54,000
M&M	900	CE	3.3	865	31,08,000
BPCL	400	CE	1.3	375	53,83,800
IOC	125	CE	1.0	122	78,52,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	1.2	529	30,16,450
BANKBARODA	100	PE	1.0	107	94,88,700
NTPC	135	PE	2.4	134	29,92,500
HINDALCO	510	PE	2.1	529	21,58,600
BPCL	370	PE	4.0	375	15,73,200
HINDALCO	520	PE	4.4	529	20,08,100
TATAMOTORS	500	PE	12.2	499	44,68,800
TCS	3,800	PE	54.6	3,811	6,98,700
SBIN	500	PE	4.4	516	41,20,500
WIPRO	550	PE	5.3	563	19,76,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLTYRE	215	CE	8,95,000	289%	4.8
POWERGRID	197	CE	6,50,626	249%	3.3
PNB	39	CE	50,08,000	233%	0.8
HEROMOTOCO	2,840	CE	2,26,200	231%	19.1
CANFINHOME	640	CE	3,55,875	217%	8.7
FSL	135	CE	2,28,800	214%	3.2
HINDCOPPER	132	CE	1,97,800	207%	2.6
MANAPPURAM	127	CE	4,44,000	196%	3.8
GRANULES	315	CE	1,61,200	174%	4.2
FSL	137	CE	1,11,800	169%	2.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
PFC	111	PE	2,17,000	1067%	0.2
MANAPPURAM	107	PE	1,08,000	350%	0.5
IOC	121	PE	5,52,500	227%	1.7
POWERGRID	187	PE	3,41,312	220%	0.8
HAVELLS	1,180	PE	1,28,000	220%	10.5
HDFC	2,380	PE	1,14,900	182%	41.8
PFC	122	PE	1,30,200	163%	2.5
DIVISLAB	4,300	PE	1,28,000	160%	34.2
HDFCBANK	1,520	PE	8,32,150	133%	25.1
GRASIM	1,700	PE	1,33,000	131%	22.1

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	CE	20,766	43.1
RELIANCE	2,500	CE	19,692	10.4
HDFC	2,400	CE	19,534	23.5
HEROMOTOCO	2,800	CE	18,418	27.2
TCS	3,900	CE	17,715	30.3
DIVISLAB	4,500	CE	17,458	71.0
TATASTEEL	1,200	CE	16,565	24.9
TCS	3,800	CE	16,127	67.7
AXISBANK	800	CE	15,927	10.9
INFY	1,760	CE	13,601	18.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	12,954	29.9
SBIN	500	PE	10,832	4.4
TATASTEEL	1,200	PE	10,546	30.4
SBIN	520	PE	8,237	12.2
SBIN	510	PE	7,395	7.5
RELIANCE	2,300	PE	6,878	7.4
HDFCBANK	1,520	PE	6,741	25.1
TATAMOTORS	500	PE	6,740	12.2
TATASTEEL	1,180	PE	6,565	20.4
AXISBANK	790	PE	6,184	9.6

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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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