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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	17,851	1,09,72,350	65,31,650	25.65	1.36	<b>17350</b>
PREVIOUS	17,713	1,06,38,700	71,30,450	15.05	1.37	
% CHANGE	0.78%	3.14%	-8.40%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded in a small range through the day.
- Nifty added 127 points to close at 17825.
- OI concentration seen in 18000CE and 17500PE.
- Activity witnessed in 17800 strike.
- PCR OI stands at 1.36 compared to 1.37 in the previous trading session.
- Nifty to trade with a support of 17350.

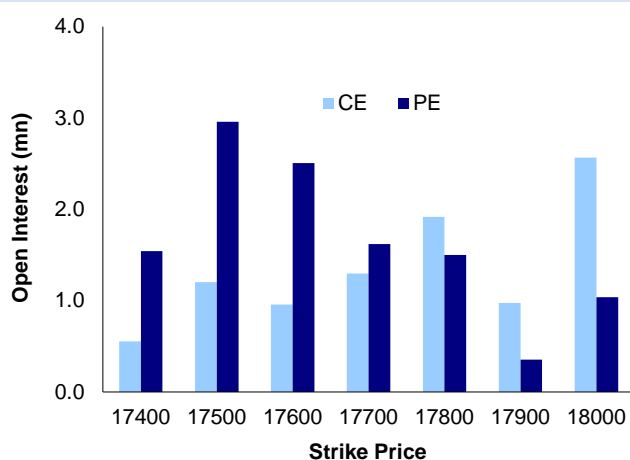
### NIFTY LEVELS

17132    17201    17350    17550    17780    17919

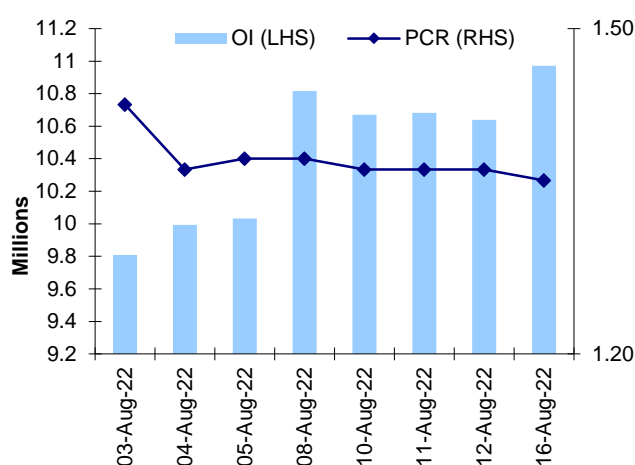
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is 1,108,806Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MUTHOOTFIN	22.9%	65,29,125	-12.4%
AMBUJACEM	12.2%	5,96,19,600	2.9%
GODREJCP	12.0%	74,81,000	2.9%
APOLLOTYRE	11.6%	1,43,01,000	6.0%
METROPOLIS	11.4%	9,41,400	-2.4%
NAM-INDIA	11.3%	25,61,600	2.1%
GUJGASLTD	8.7%	61,18,750	0.6%
PVR	7.7%	29,74,356	-1.6%
ONGC	7.2%	5,48,70,200	0.5%
ICICIBANK	5.8%	8,34,08,875	0.6%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HONAUT	-27.1%	11,025	6.6%
ESCORTS	-10.0%	22,20,900	9.6%
JKCEMENT	-8.8%	4,86,000	0.2%
POLYCAB	-7.5%	9,67,800	1.3%
BANKBARODA	-7.1%	9,44,24,850	-1.3%
HDFCAMC	-7.0%	28,28,100	11.5%
LTTS	-6.5%	9,76,800	0.5%
PEL	-6.3%	43,67,550	0.3%
MOTHERSON	-6.2%	4,64,53,500	4.7%
HDFCLIFE	-5.8%	2,92,76,500	4.7%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ICICIBANK	1,38,04,836	1,21,388	879
HDFCBANK	62,81,878	94,350	1,502
MARUTI	9,63,726	86,047	9,004
ADANIPOWER	2,27,80,049	82,151	362
TATAMOTORS	1,67,96,376	81,423	490
RELIANCE	30,49,304	80,608	2,651
TATASTEEL	6,92,07,437	77,891	113
ADANIEMT	19,69,492	57,961	2,976
HDFC	22,94,546	56,954	2,484

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	225	CE	2.9	223	1,50,61,200
ACC	2,300	CE	23.1	2,281	7,51,000
ONGC	140	CE	2.3	137	1,63,16,300
POWERGRID	230	CE	1.5	227	93,33,900
BPCL	350	CE	3.7	341	30,81,600
M&M	1,300	CE	18.8	1,291	26,05,400
COALINDIA	230	CE	1.5	223	69,38,400
ITC	320	CE	1.3	311	1,50,78,400
NTPC	160	CE	1.6	159	1,29,44,700
BPCL	340	CE	6.8	341	28,98,000

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
EICHERMOT	3,100	PE	9.3	3,341	4,26,650
ACC	2,200	PE	4.0	2,281	2,52,000
EICHERMOT	3,000	PE	5.4	3,341	3,46,500
SBIN	500	PE	1.7	527	51,64,500
ITC	300	PE	1.0	311	69,50,400
M&M	1,200	PE	3.0	1,291	11,37,500
DRREDDY	4,100	PE	9.3	4,312	1,64,125
ACC	2,260	PE	17.0	2,281	2,07,500
EICHERMOT	3,200	PE	18.3	3,341	2,46,750
ITC	310	PE	3.5	311	54,49,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFCAMC	2,240	CE	1,59,600	53100%	27.4
ESCORTS	1,880	CE	1,11,650	20200%	26.7
GODREJCP	980	CE	2,35,000	3817%	3.0
GODREJCP	930	CE	5,47,000	3807%	8.4
MUTHOOTFIN	1,040	CE	3,47,250	1790%	31.5
GODREJCP	940	CE	4,81,000	1503%	6.9
APOLLOTYRE	257	CE	2,80,000	1500%	3.6
IGL	490	CE	1,05,875	1440%	1.1
ONGC	157	CE	1,54,000	1233%	0.5
MUTHOOTFIN	1,080	CE	4,61,250	1223%	15.4

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
APOLLOTYRE	250	PE	10,85,000	7650%	5.4
ESCORTS	1,800	PE	2,09,000	4650%	22.0
BPCL	345	PE	1,11,600	3000%	8.8
APOLLOTYRE	245	PE	6,44,000	2529%	3.5
ACC	2,260	PE	2,07,500	2341%	17.0
AMBUJACEM	395	PE	2,71,800	1578%	5.4
HDFCAMC	2,100	PE	3,62,400	1338%	18.1
HDFCLIFE	565	PE	1,40,800	1180%	7.3
BPCL	335	PE	5,11,200	992%	3.3
ADANIEN	3,000	PE	1,76,000	906%	78.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	9,000	CE	35,935	191.5
RELIANCE	2,640	CE	25,112	44.0
HDFCAMC	2,200	CE	25,107	43.9
RELIANCE	2,700	CE	24,962	19.8
ADANIEN	3,000	CE	24,272	59.8
AMBUJACEM	400	CE	23,449	6.6
HDFCBANK	1,500	CE	21,759	20.1
RELIANCE	2,660	CE	20,823	34.9
TATAMOTORS	490	CE	20,553	12.9
TATAMOTORS	500	CE	20,296	8.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MUTHOOTFIN	1,000	PE	18,426	15.5
RELIANCE	2,600	PE	13,647	20.0
AMBUJACEM	380	PE	11,627	0.4
RELIANCE	2,640	PE	8,879	34.9
INFY	1,600	PE	8,835	24.7
RELIANCE	2,620	PE	7,861	26.8
RELIANCE	2,500	PE	7,639	4.6
MUTHOOTFIN	900	PE	7,517	4.4
MARUTI	8,900	PE	7,500	106.5
ADANIEN	2,900	PE	7,275	33.3

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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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