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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	17,502	11,411,250	9,534,050	16	1.09	<b>16800</b>
PREVIOUS	17,300	12,684,550	8,990,600	-10.7	1.11	
% CHANGE	1.17%	-10.04%	6.04%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to gain through the day.
- Nifty added 175 points to close at 17486.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17500PE and Reduction in 17300CE.
- PCR OI stands at 1.09 compared to 1.11 in the previous trading session.
- Nifty to trade with a support of 16800.

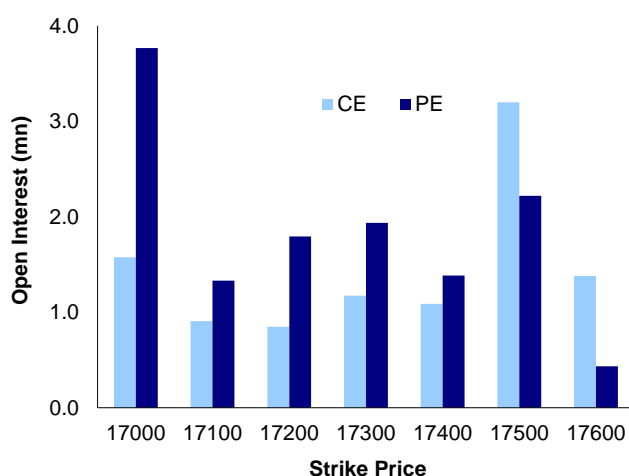
### NIFTY LEVELS

16800    17020    17160    17340    17520    17780

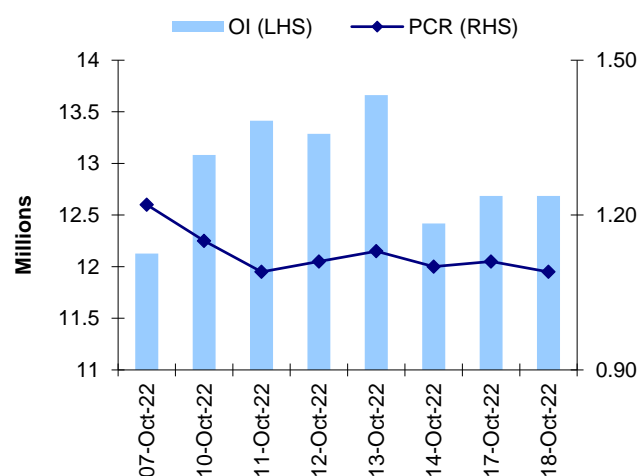
### Stocks

- **Sector:-** Most sectors traded in the green.
- Market wide open interest is 1,189,801Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
MOTHERSON	37.8%	101,439,000	-7.7%
BHEL	19.2%	161,889,000	8.3%
INDIAMART	15.3%	365,550	3.1%
GUJGASLTD	13.5%	8,696,250	1.5%
TVSMOTOR	12.9%	6,753,600	5.0%
HONAUT	11.8%	21,960	3.7%
MGL	9.8%	3,743,200	0.2%
LICHSGFIN	9.3%	11,974,000	1.7%
NAVINFLUOR	8.0%	664,875	-3.0%
L&TFH	7.8%	57,872,140	2.9%
TATACOMM	7.8%	2,900,000	3.5%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	-68.6%	867,850	-5.5%
CANFINHOME	-21.0%	6,162,000	4.4%
INFY	-6.6%	36,802,200	0.9%
TATAMOTORS	-6.0%	78,282,375	2.1%
AUBANK	-5.7%	6,155,000	1.6%
BAJAJ-AUTO	-4.8%	2,467,500	-0.5%
WHIRLPOOL	-4.8%	663,950	2.9%
LTI	-4.3%	1,326,450	1.7%
WIPRO	-3.9%	46,299,000	1.1%
INDHOTEL	-3.8%	29,360,600	1.6%
INDIACEM	-3.5%	15,625,200	-1.1%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	5,729,899	140,402	2,451
ZEEL	52,935,068	139,590	264
HDFC	5,434,016	127,092	2,332
SBIN	20,440,781	114,098	562
BHEL	139,761,163	94,310	68
ZEEL	34,222,972	93,616	271
HDFCBANK	5,280,554	76,561	1,444
ICICIBANK	8,097,552	72,519	897
ITC	20,887,417	70,795	340

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	240	CE	4.9	242	11,037,600
HEROMOTOCO	2,800	CE	3.1	2,565	621,000
WIPRO	400	CE	1.8	381	8,148,000
BAJAJ-AUTO	3,700	CE	28.2	3,626	379,000
HEROMOTOCO	2,700	CE	8.4	2,565	537,600
ONGC	130	CE	2.1	129	6,895,350
ONGC	135	CE	0.7	129	6,864,550
COALINDIA	245	CE	2.6	242	4,783,800
ITC	350	CE	2.3	341	10,896,000
COALINDIA	250	CE	1.4	242	4,267,200

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	0.8	242	3,166,800
SBIN	540	PE	2.7	560	4,086,000
BAJAJ-AUTO	3,600	PE	45.1	3,626	144,000
HEROMOTOCO	2,500	PE	19.3	2,565	218,100
COALINDIA	235	PE	1.4	242	2,221,800
ULTRACEMCO	6,000	PE	28.2	6,369	151,000
COALINDIA	240	PE	2.8	242	2,188,200
WIPRO	380	PE	6.2	381	2,680,000
SBIN	530	PE	1.5	560	3,442,500
SBIN	520	PE	1.0	560	3,426,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MOTHERSON	65	CE	4,326,750	31950%	1.5
MOTHERSON	68	CE	985,500	14500%	0.7
MOTHERSON	66	CE	2,936,250	7150%	1.2
MOTHERSON	63	CE	114,750	1600%	2.3
RECLTD	97	CE	128,000	1500%	0.7
AARTIIND	760	CE	134,300	953%	0.2
TATACOMM	1,280	CE	149,500	931%	14.9
MOTHERSON	66	CE	1,032,750	856%	1.0
APOLLTYRE	285	CE	2,632,000	806%	5.2
SBIN	615	CE	279,000	786%	0.5

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
BHEL	68	PE	2,058,000	9700%	1.8
BHEL	66	PE	2,530,500	5925%	1.0
TVSMOTOR	1,110	PE	225,400	3120%	15.0
BHEL	67	PE	2,068,500	2714%	1.3
MOTHERSON	66	PE	155,250	2200%	3.0
BANKBARODA	142	PE	409,500	1300%	4.5
CANBK	255	PE	148,500	1275%	8.9
BHEL	70	PE	1,144,500	990%	3.0
CANBK	247	PE	110,700	925%	5.2
SBIN	555	PE	898,500	781%	7.0

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,460	CE	34,500	39.5
RELIANCE	2,500	CE	32,054	23.3
INFY	1,500	CE	24,415	17.0
RELIANCE	2,440	CE	21,455	49.5
SBIN	560	CE	20,397	9.1
ICICIBANK	900	CE	17,904	14.7
BHEL	70	CE	17,623	1.4
HDFCBANK	1,460	CE	16,978	14.1
RELIANCE	2,400	CE	16,730	74.8
SBIN	550	CE	14,544	14.7

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	15,716	16.7
RELIANCE	2,440	PE	10,388	31.0
SBIN	550	PE	9,835	5.1
HDFCBANK	1,440	PE	9,154	18.1
RELIANCE	2,460	PE	7,865	40.5
RELIANCE	2,380	PE	7,595	12.0
SBIN	540	PE	7,414	2.7
TCS	3,100	PE	7,262	23.5
ACC	2,200	PE	6,486	31.7
SBIN	530	PE	6,365	1.5

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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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