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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	16,969	96,60,700	1,36,40,050	11.35	1.01	<b>16820</b>
PREVIOUS	17,230	99,00,050	1,02,65,050	56.6	1.17	
% CHANGE	-1.51%	-2.42%	32.88%	-	-	

## OUTLOOK

### Nifty

- Nifty opened positive and remained range bound before stooping in the last trading hour.
- Nifty lost 215 points to close at 16958.
- OI concentration seen in 17500CE and 16500PE.
- Addition witnessed in 17000CE and 16700PE.
- PCR OI stands at 1.01 compared 1.17 in the previous trading session.
- Nifty to trade with a support of 16820.

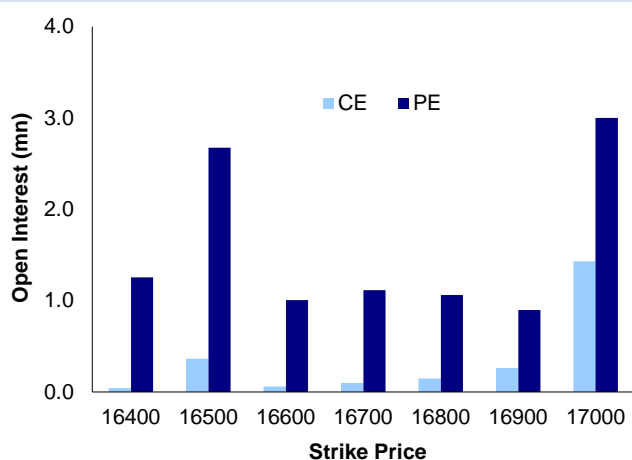
### NIFTY LEVELS

16820    16930    17123    17270    17412    17668

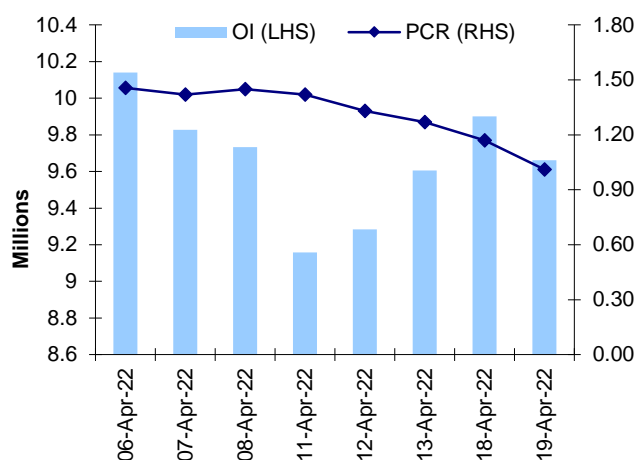
### Stocks

- **Sector:-** All sectors traded in the red.
- Market wide open interest is 1,017,720Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
HDFCBANK	21.1%	8,03,64,350	-3.8%
HDFC	19.2%	2,87,16,600	-5.4%
ONGC	12.4%	6,61,43,000	0.8%
COALINDIA	11.3%	4,63,59,600	4.4%
AUBANK	9.4%	25,86,000	2.9%
GSPL	6.9%	27,20,000	0.9%
IRCTC	5.6%	1,49,54,625	-1.9%
CHAMBLFERT	5.2%	35,04,000	-10.0%
HONAUT	5.1%	6,765	-0.6%
LT	4.9%	1,35,83,800	-1.9%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PFIZER	-9.6%	1,22,125	-0.3%
ALKEM	-8.8%	1,94,200	-2.0%
HAL	-8.5%	24,98,025	-2.7%
MPHASIS	-8.2%	17,00,825	-0.8%
JKCEMENT	-7.1%	2,56,025	-0.6%
GNFC	-5.9%	32,03,200	-4.1%
ABB	-5.6%	2,56,750	-1.4%
COFORGE	-5.6%	9,43,700	-1.1%
HINDPETRO	-5.6%	1,35,51,300	3.4%
POLYCAB	-5.3%	6,78,000	1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	3,70,48,011	5,04,404	1,342
HDFC	2,00,50,720	4,36,966	2,140
RELIANCE	1,20,64,446	3,17,096	2,641
ICICIBANK	3,10,88,359	2,39,255	766
TATAPOWER	5,34,83,065	1,34,995	246
TCS	31,70,014	1,11,221	3,472
SBIN	2,03,62,934	1,05,071	512
ADANIPOWER	4,36,63,282	1,04,757	232
TATASTEEL	64,77,219	87,499	1,327

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	3.6	177	3,27,09,600
MARUTI	8,000	CE	25.3	7,455	6,12,600
ONGC	180	CE	1.7	177	1,85,72,400
NTPC	160	CE	2.9	161	2,01,60,900
HINDALCO	600	CE	1.7	542	63,87,650
COALINDIA	200	CE	4.6	198	87,31,800
GAIL	180	CE	1.4	170	58,98,700
GAIL	170	CE	4.1	170	55,93,700
HINDALCO	580	CE	2.6	542	52,14,825
ITC	270	CE	2.6	262	2,16,41,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	PE	1.2	177	98,48,300
COALINDIA	170	PE	0.3	198	49,56,000
COALINDIA	180	PE	0.9	198	49,22,400
NTPC	155	PE	0.6	161	95,93,100
GAIL	160	PE	0.9	170	30,56,100
NTPC	160	PE	1.9	161	78,54,600
ONGC	170	PE	0.6	177	60,75,300
COALINDIA	190	PE	2.3	198	34,02,000
ITC	250	PE	1.3	262	85,69,600
MARUTI	7,500	PE	157.6	7,455	1,24,300

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
HDFC	2,220	CE	3,82,800	21167%	21.7
HDFCBANK	1,370	CE	6,38,550	9575%	21.7
HDFC	2,240	CE	4,37,100	5104%	16.0
HDFC	2,200	CE	12,79,500	3107%	28.8
HDFCBANK	1,350	CE	6,82,550	2485%	30.8
HDFCBANK	1,380	CE	20,05,300	2315%	17.4
HDFCBANK	1,360	CE	8,40,950	1966%	25.6
HDFC	2,100	CE	1,55,100	1297%	81.6
HDFC	2,260	CE	5,19,900	607%	11.9
MINDTREE	3,800	CE	1,60,200	562%	71.7

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IOC	131	PE	2,21,000	3300%	2.7
IOC	132	PE	3,64,000	2700%	3.1
GAIL	175	PE	1,89,100	1450%	7.9
HDFC	2,120	PE	1,42,800	1153%	41.8
HDFC	2,140	PE	1,71,000	936%	47.4
HDFCBANK	1,250	PE	3,79,500	731%	8.9
GAIL	172	PE	1,89,100	675%	5.8
HDFCBANK	1,100	PE	1,05,050	607%	1.7
HDFC	2,080	PE	1,41,000	571%	29.7
NTPC	164	PE	3,36,300	490%	4.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	73,454	21.8
RELIANCE	2,600	CE	63,768	66.4
HDFCBANK	1,400	CE	55,958	12.1
RELIANCE	2,640	CE	45,114	44.4
RELIANCE	2,660	CE	43,828	35.5
HDFCBANK	1,380	CE	27,502	17.4
HDFC	2,200	CE	27,188	28.8
RELIANCE	2,620	CE	25,916	54.4
INFY	1,600	CE	25,350	16.7
RELIANCE	2,680	CE	24,970	28.2

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,600	PE	25,812	28.4
INFY	1,600	PE	20,992	49.6
HDFCBANK	1,350	PE	19,049	30.4
HDFCBANK	1,300	PE	17,737	15.0
RELIANCE	2,500	PE	17,273	9.8
HDFCBANK	1,360	PE	15,452	34.5
HDFC	2,200	PE	14,562	77.8
RELIANCE	2,640	PE	12,654	44.0
HDFCBANK	1,340	PE	12,529	26.3
RELIANCE	2,560	PE	11,140	16.9

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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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