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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	17,278	1,02,80,500	97,97,250	2.05	0.91	<b>16825</b>
PREVIOUS	17,290	1,01,41,150	1,24,75,200	-13.8	0.93	
% CHANGE	-0.07%	1.37%	-21.47%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and traded in a small range through the day.
- Nifty lost 28 points to close at 17276.
- OI concentration seen in 18000CE and 17000PE.
- Activity witnessed in 17300 strike.
- PCR OI stands at 0.91 compared to 0.93 in the previous trading session.
- Nifty to trade with a support of 16825.

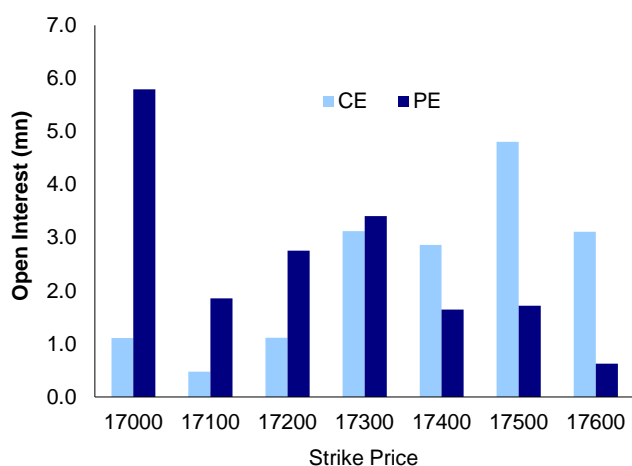
### NIFTY LEVELS

16825    17022    17164    17303    17501    17783

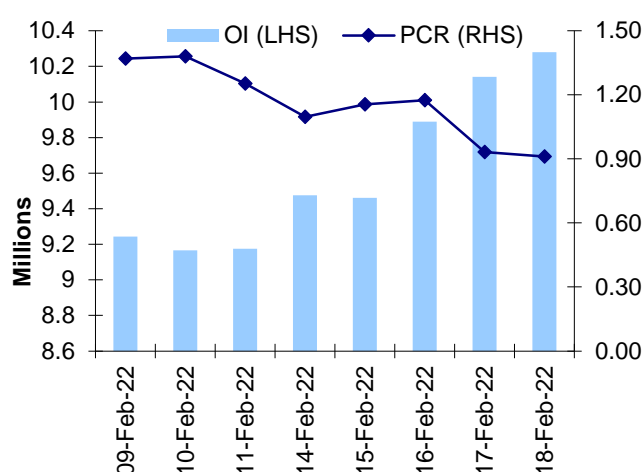
### Stocks

- **Sector:** - Reality stocks traded with a negative bias.
- Market wide open interest is 881,209Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AMBUJACEM	24.1%	2,26,89,000	-6.0%
MOTHERSUMI	15.7%	2,51,02,000	-4.9%
JKCEMENT	10.9%	3,32,325	-2.2%
DIXON	8.1%	7,57,250	-3.0%
NMDC	8.0%	9,72,63,900	-1.7%
AARTIIND	7.9%	28,70,450	-1.7%
INDIAMART	6.6%	4,84,800	-3.5%
ASTRAL	6.1%	12,70,225	-3.3%
IEX	6.1%	5,41,38,750	0.3%
MFSL	5.8%	15,73,000	-0.3%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
ABB	-7.6%	4,27,750	0.5%
CUMMINSIND	-7.3%	20,97,600	-1.1%
PFIZER	-4.5%	1,79,750	-0.7%
HDFC	-4.5%	2,47,75,800	1.2%
MUTHOOTFIN	-4.4%	41,07,750	1.1%
ONGC	-4.2%	4,01,86,300	-2.2%
HINDPETRO	-4.0%	1,42,39,800	-0.8%
BATAINDIA	-3.9%	15,10,300	0.6%
BERGEPAIN	-3.4%	43,94,500	1.7%
PERSISTENT	-2.9%	4,18,500	-1.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
TCS	36,88,883	1,39,755	3,794
ADANIPOWER	8,40,48,571	1,12,609	132
HDFC	37,25,963	90,739	2,441
SBIN	1,51,11,223	77,950	515
TATAMOTORS	1,54,76,803	76,980	493
RELIANCE	31,26,873	76,304	2,424
ICICIBANK	89,45,567	67,203	749
HDFCBANK	38,98,064	58,705	1,512
TATASTEEL	47,25,120	56,547	1,191

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	0.3	167	339,72,400
ONGC	180	CE	0.2	167	195,34,900
NTPC	140	CE	0.2	133	209,70,300
NTPC	135	CE	0.5	133	179,32,200
ONGC	170	CE	1.2	167	136,05,900
HEROMOTOCO	2,800	CE	15.3	2,714	8,26,200
TCS	4,000	CE	6.4	3,789	27,27,900
M&M	900	CE	0.9	852	30,52,700
BPCL	400	CE	0.6	373	51,66,000
COALINDIA	170	CE	0.8	163	93,57,600

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
HINDALCO	500	PE	0.7	529	31,39,000
ONGC	165	PE	2.1	167	30,80,000
SBIN	500	PE	3.5	515	53,11,500
BANKBARODA	100	PE	0.9	105	88,10,100
HINDALCO	520	PE	2.7	529	23,14,475
COALINDIA	160	PE	1.4	163	30,28,200
HINDALCO	510	PE	1.1	529	21,54,300
TCS	3,800	PE	51.6	3,789	7,16,850
TATAMOTORS	500	PE	12.8	494	44,74,500
COALINDIA	150	PE	0.4	163	25,11,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
AMBUJACEM	340	CE	4,39,500	29200%	6.7
AMBUJACEM	345	CE	5,65,500	18750%	4.3
MOTHERSUMI	160	CE	18,90,000	10700%	2.7
PFC	129	CE	2,23,200	3500%	0.3
SUNTV	490	CE	2,14,500	3475%	6.8
MOTHERSUMI	165	CE	9,94,000	1395%	1.5
FSL	130	CE	4,03,000	761%	2.1
AMBUJACEM	355	CE	4,59,000	685%	1.8
NBCC	42	CE	4,56,000	533%	0.7
AMBUJACEM	350	CE	12,34,500	501%	2.8

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
L&TFH	63	PE	2,94,492	1000%	0.4
PFC	112	PE	2,29,400	517%	0.3
VOLTAS	1,240	PE	1,39,000	415%	15.0
VOLTAS	1,220	PE	2,19,000	232%	7.9
AMBUJACEM	320	PE	2,82,000	185%	2.5
AMBUJACEM	340	PE	5,31,000	183%	8.2
MOTHERSUMI	140	PE	3,85,000	182%	0.6
AMBUJACEM	330	PE	4,12,500	133%	4.4
ITC	218	PE	8,06,400	131%	0.9
AMBUJACEM	310	PE	1,99,500	129%	1.5

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
TCS	3,800	CE	30,258	42.2
RELIANCE	2,500	CE	24,128	7.2
RELIANCE	2,460	CE	18,917	15.3
TCS	3,900	CE	17,159	14.9
TATASTEEL	1,200	CE	16,821	17.0
LT	1,900	CE	16,657	16.9
TCS	4,000	CE	16,586	6.4
RELIANCE	2,440	CE	15,779	22.5
SBIN	520	CE	13,043	6.3
HDFC	2,440	CE	11,676	26.4

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,400	PE	16,566	18.8
SBIN	510	PE	9,115	6.4
HDFCBANK	1,500	PE	8,564	12.7
INFY	1,700	PE	8,515	16.2
RELIANCE	2,440	PE	8,426	38.4
SBIN	500	PE	8,157	3.5
RELIANCE	2,420	PE	7,551	27.4
HDFC	2,400	PE	7,034	13.0
TATASTEEL	1,200	PE	6,853	27.2
ICICIBANK	750	PE	6,191	11.8

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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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