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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	17,163	84,88,600	1,16,66,050	26.7	0.98	<b>16820</b>
PREVIOUS	16,969	96,60,700	1,36,40,050	11.35	1.01	
% CHANGE	1.14%	-12.13%	-14.47%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and traded with a positive bias through the day.
- Nifty added 177 points to close at 17136.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17400CE and 17000PE.
- PCR OI stands at 0.98 compared 1.01 in the previous trading session.
- Nifty to trade with a support of 16820.

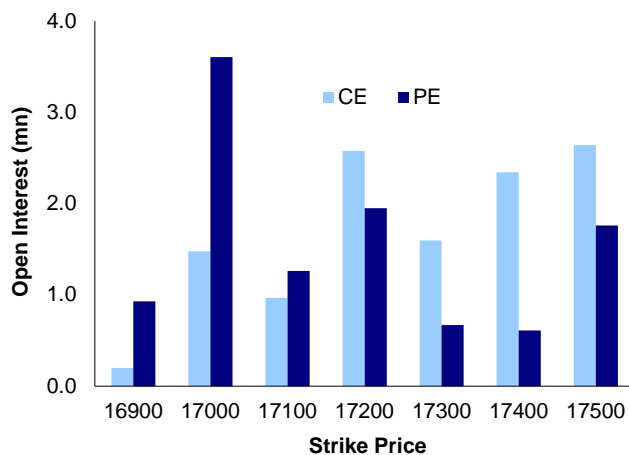
### NIFTY LEVELS

16820    16930    17123    17270    17412    17668

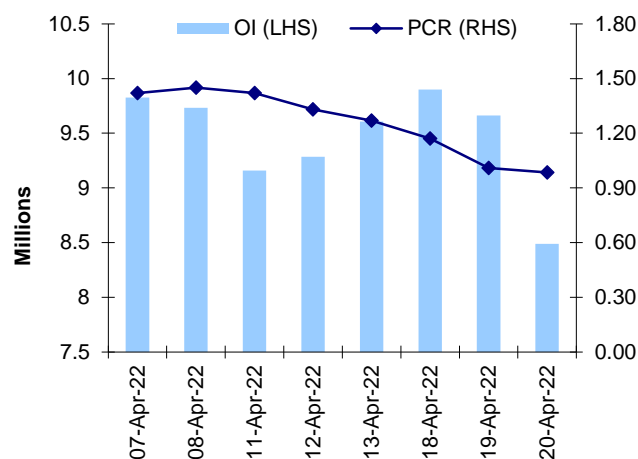
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide open interest is 1,106,971Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
JKCEMENT	20.5%	3,08,525	-0.6%
PERSISTENT	13.1%	5,86,350	-4.5%
ACC	11.4%	36,16,250	7.4%
AMBUJACEM	9.4%	3,17,40,000	4.8%
LTI	7.2%	14,61,900	-5.5%
MARICO	5.8%	80,04,000	1.3%
HDFCBANK	5.6%	8,48,89,750	0.9%
ABBOTINDIA	4.6%	36,750	-0.6%
IGL	4.6%	1,72,39,750	-0.8%
LT	4.5%	1,41,96,175	-0.8%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
FSL	-9.8%	1,22,85,000	2.1%
COROMANDEL	-8.0%	12,27,500	0.6%
NAVINFLUOR	-7.9%	3,74,850	-0.2%
APOLLOTYRE	-6.9%	1,30,12,500	2.7%
CUMMINSIND	-6.1%	17,37,000	3.2%
NAM-INDIA	-5.7%	26,59,200	1.3%
HONAUT	-5.1%	6,420	0.4%
JUBLFOOD	-5.1%	98,35,625	1.0%
METROPOLIS	-5.0%	4,55,400	0.7%
PFIZER	-4.9%	1,16,125	0.4%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
HDFCBANK	2,46,62,868	3,32,842	1,354
RELIANCE	1,15,70,835	3,13,649	2,718
ICICIBANK	1,59,84,202	1,21,535	756
HDFC	54,34,844	1,17,832	2,180
TATAPOWER	4,15,73,598	1,04,306	250
TCS	26,40,370	93,647	3,557
TATAMOTORS	1,96,39,290	85,716	441
ACC	36,87,080	79,940	2,208
TATASTEEL	54,10,021	71,339	1,314

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	175	CE	2.5	176	3,26,86,500
ONGC	180	CE	1.1	176	1,89,72,800
GAIL	170	CE	1.9	165	73,56,600
NTPC	160	CE	2.6	161	2,00,81,100
LUPIN	800	CE	8.5	780	20,09,400
MARUTI	8,000	CE	48.6	7,692	5,22,800
COALINDIA	200	CE	4.8	199	96,51,600
HINDALCO	600	CE	1.0	545	58,67,350
COALINDIA	210	CE	2.1	199	85,26,000
ITC	270	CE	1.6	260	2,18,94,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	180	PE	0.7	199	57,79,200
ONGC	175	PE	1.6	176	89,24,300
NTPC	155	PE	0.5	161	90,23,100
ONGC	170	PE	0.7	176	61,13,800
COALINDIA	190	PE	1.7	199	36,91,800
NTPC	160	PE	2.0	161	63,66,900
ITC	250	PE	1.2	260	83,68,000
COALINDIA	185	PE	1.1	199	30,28,200
ACC	2,100	PE	19.0	2,211	2,53,000
COALINDIA	200	PE	5.5	199	27,88,800

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
IDFC	59	CE	2,40,000	700%	0.8
LTI	5,500	CE	1,07,100	555%	53.3
BANKBARODA	112	CE	26,32,500	508%	3.2
DELTA CORP	290	CE	2,59,900	465%	6.8
SAIL	103	CE	4,60,750	411%	1.9
ZEEL	265	CE	2,64,000	363%	7.2
GSPL	280	CE	5,15,100	359%	9.7
BSOFT	420	CE	2,10,600	326%	12.5
HAVELLS	1,360	CE	1,99,500	291%	8.1
LT	1,700	CE	3,19,125	285%	22.0

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
DELTA CORP	285	PE	1,05,800	2200%	5.2
ACC	2,160	PE	1,62,750	780%	34.8
RELIANCE	2,720	PE	2,63,250	723%	44.5
RELIANCE	2,740	PE	1,20,250	568%	55.4
RELIANCE	2,680	PE	2,58,250	340%	27.5
IOC	135	PE	6,89,000	308%	3.6
BPCL	385	PE	5,97,600	305%	4.0
RELIANCE	2,700	PE	7,52,000	244%	35.3
LUPIN	790	PE	1,81,900	234%	20.6
AMBUJACEM	370	PE	4,89,000	157%	7.6

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	CE	1,01,433	57.2
RELIANCE	2,800	CE	61,862	17.3
RELIANCE	2,740	CE	51,770	37.3
RELIANCE	2,720	CE	45,938	46.5
RELIANCE	2,760	CE	29,357	29.0
HDFCBANK	1,400	CE	27,653	12.5
INFY	1,600	CE	26,178	20.5
HDFCBANK	1,360	CE	20,507	28.6
ACC	2,200	CE	19,683	58.8
RELIANCE	2,680	CE	19,584	69.0

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,700	PE	31,410	35.3
RELIANCE	2,600	PE	22,370	10.5
HDFCBANK	1,300	PE	15,317	8.3
RELIANCE	2,660	PE	13,454	21.0
RELIANCE	2,680	PE	12,364	27.5
TCS	3,500	PE	11,730	23.8
RELIANCE	2,640	PE	11,706	16.2
RELIANCE	2,720	PE	10,456	44.5
TATASTEEL	1,300	PE	9,952	22.5
HDFCBANK	1,340	PE	9,855	19.1

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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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