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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	15,773	60,88,500	50,87,100	1.25	0.81	<b>15200</b>
PREVIOUS	15,744	80,17,575	54,47,850	-2.2	0.97	
% CHANGE	0.19%	-24.06%	-6.62%	-	-	

## OUTLOOK

### Nifty

- Nifty opened gap-up and continued to rise before giving up most of its gains in the second half of the trading session.
- Nifty added 26 points to close at 15772.
- OI concentration seen in 16000CE and 15500PE
- Addition witnessed in 15900CE and 15800PE.
- PCR OI stands at 0.81 compared to 0.97 in the previous trading session.
- Nifty to trade with a support of 15200.

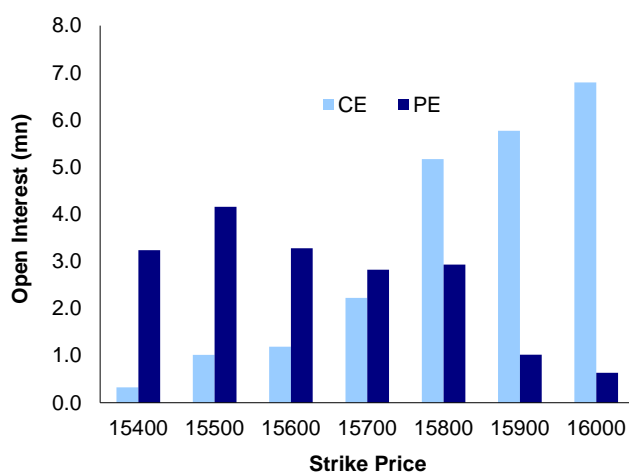
### NIFTY LEVELS

15200    15344    15425    15570    15725    15880

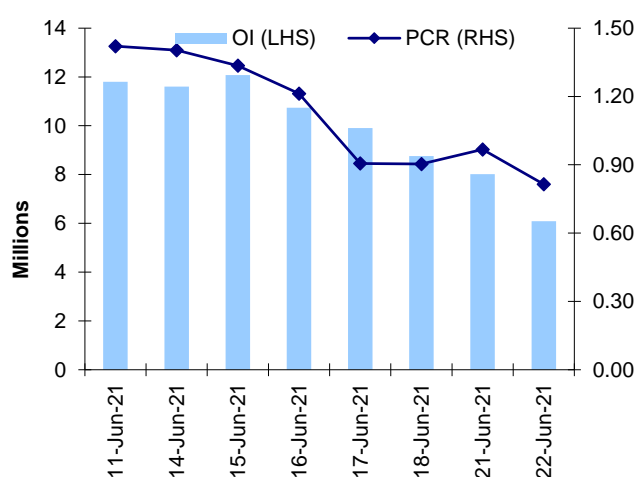
### Stocks

- **Sector:-** Auto stocks traded positive.
- Market wide-open interest is 731,550Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
AARTIIND	96.5%	26,23,950	-50.5%
BOSCHLTD	15.7%	1,27,100	0.2%
ICICIPRULI	13.0%	50,49,000	4.0%
GMRINFRA	12.1%	12,32,10,000	5.2%
INDUSTOWER	11.9%	1,10,82,400	1.8%
AMBUJACEM	11.5%	2,06,82,000	0.4%
PNB	9.6%	32,37,44,000	-1.0%
HEROMOTOCO	8.9%	43,17,900	0.4%
PFC	7.6%	4,88,62,200	-0.6%
VOLTAS	7.3%	37,08,500	0.1%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
BANDHANBNK	-11.2%	1,64,55,600	0.3%
PVR	-10.1%	13,09,726	2.1%
SRF	-8.6%	3,07,750	0.7%
BHARATFORG	-7.3%	70,89,000	1.6%
MUTHOOTFIN	-7.3%	31,38,000	1.3%
L&TFH	-6.7%	6,85,27,396	0.6%
LICHSGFIN	-6.3%	1,36,88,000	0.4%
BAJAJFINSV	-6.0%	6,85,325	-0.2%
LTI	-5.6%	5,91,750	0.8%
IDEA	-5.6%	82,39,70,000	-1.5%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
ADANIEN	1,20,69,983	1,88,668	1,542
RELIANCE	59,40,386	1,33,389	2,226
MARUTI	17,57,310	1,26,548	7,265
SBIN	2,84,42,965	1,20,081	419
HDFCBANK	71,83,412	1,07,465	1,484
TATASTEEL	90,24,634	1,00,946	1,112
ICICIBANK	1,52,70,093	97,246	631
TATAMOTORS	2,67,08,459	91,091	338
SAIL	5,47,22,911	70,279	127

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
NTPC	120	CE	0.3	118	325,12,800
POWERGRID	250	CE	0.3	234	63,40,000
ONGC	130	CE	0.3	122	179,41,000
M&M	800	CE	1.1	777	16,20,500
HEROMOTOCO	3,000	CE	4.3	2,908	5,01,900
COALINDIA	160	CE	0.2	149	101,38,800
HEROMOTOCO	3,100	CE	1.9	2,908	4,58,400
COALINDIA	170	CE	0.1	149	97,35,600
M&M	820	CE	0.5	777	13,25,100
TATAPOWER	130	CE	0.4	122	149,44,500

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ONGC	120	PE	0.3	122	1,17,19,400
WIPRO	540	PE	1.2	557	14,09,600
TATAMOTORS	330	PE	1.5	338	41,75,250
TATAPOWER	120	PE	1.1	122	57,03,750
TATAMOTORS	320	PE	0.6	338	37,53,450
ITC	200	PE	0.3	205	97,28,000
MARUTI	7,000	PE	12.9	7,257	1,24,600
RELIANCE	2,100	PE	2.9	2,225	16,55,250
MARUTI	7,200	PE	50.2	7,257	1,06,400
SBIN	400	PE	0.7	418	34,59,000

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
SBILIFE	1,010	CE	7,68,750	310%	6.0
GUJGASLTD	710	CE	1,71,250	243%	2.6
PEL	2,500	CE	2,16,150	140%	22.9
PEL	2,600	CE	1,02,850	140%	8.9
ADANIPTS	760	CE	10,22,500	134%	9.5
UBL	1,480	CE	1,98,800	112%	21.7
DABUR	575	CE	1,33,750	110%	1.9
GUJGASLTD	690	CE	2,43,750	107%	4.3
NATIONALUM	71	CE	10,37,000	85%	0.4
SBILIFE	1,020	CE	5,34,000	78%	4.1

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GMRINFRA	32	PE	19,35,000	4200%	0.5
TATACONSUM	750	PE	2,80,800	1980%	2.3
WIPRO	545	PE	3,74,400	239%	1.7
MARUTI	7,200	PE	1,06,400	183%	50.2
ASHOKLEY	122	PE	9,27,000	158%	4.6
SBILIFE	980	PE	1,50,000	144%	0.7
IBULHSGFIN	285	PE	1,86,000	140%	13.3
GMRINFRA	31	PE	24,52,500	132%	0.3
HINDALCO	365	PE	6,53,600	96%	3.4
SBILIFE	1,000	PE	4,61,250	92%	3.3

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
MARUTI	7,300	CE	49,767	59.3
MARUTI	7,200	CE	43,164	109.8
RELIANCE	2,300	CE	33,520	10.2
RELIANCE	2,260	CE	28,127	18.0
PEL	2,500	CE	24,910	22.9
MARUTI	7,500	CE	20,319	17.8
MARUTI	7,400	CE	18,765	31.3
HDFCBANK	1,500	CE	18,133	6.5
RELIANCE	2,240	CE	16,268	23.5
SBIN	430	CE	15,579	1.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,200	PE	12,524	17.9
MARUTI	7,200	PE	11,091	50.2
MARUTI	7,000	PE	10,446	12.9
MARUTI	7,100	PE	10,215	24.0
SBIN	420	PE	9,764	5.7
RELIANCE	2,240	PE	8,683	36.9
RELIANCE	2,160	PE	7,872	7.4
TATASTEEL	1,100	PE	7,814	5.5
BAJFINANCE	6,000	PE	7,567	57.7
SBIN	410	PE	7,324	1.6

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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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