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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	17,648	10,901,800	11,389,250	18.6	0.88	<b>17380</b>
PREVIOUS	17,731	10,186,050	8,797,200	13.45	1.09	
% CHANGE	-0.47%	7.03%	29.46%	-	-	

## OUTLOOK

### Nifty

- Nifty opened negative and had a volatile trading session.
- Nifty lost 88 points to close at 17629.
- OI concentration seen in 18000CE and 17000PE.
- Addition witnessed in 17700CE and in 17600PE.
- PCR OI stands at 0.88 compared to 1.09 in the previous trading session.
- Nifty to trade with a support of 17380.

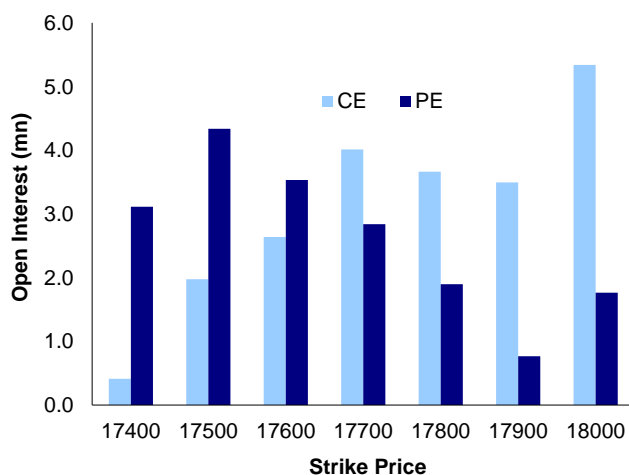
### NIFTY LEVELS

17380    17507    17650    17780    17945    18080

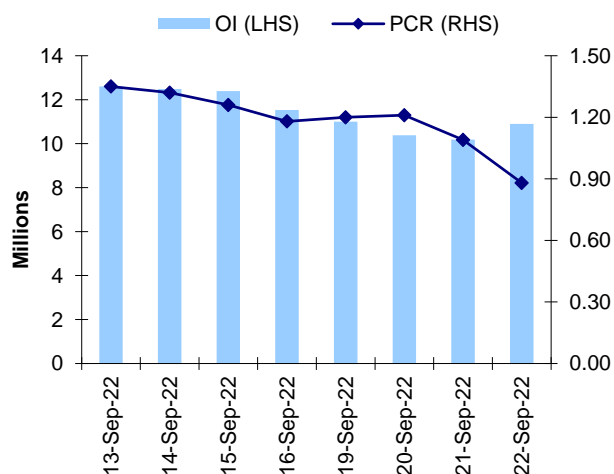
### Stocks

- **Sector:** - Banking stocks traded negative.
- Market wide open interest is 946,021 Cr.

## NIFTY OPTIONS OI



## NIFTY PCR OI



## FUTURE STATISTICS

## OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
PNB	11.6%	302,320,000	0.9%
BHARATFORG	10.1%	8,244,000	1.9%
GNFC	9.8%	6,964,100	1.7%
HONAUT	9.4%	19,635	-1.2%
LTTS	9.4%	1,129,800	0.9%
NMDC	8.9%	61,774,000	2.0%
OBEROIRLTY	7.7%	5,601,400	0.0%
HINDALCO	6.8%	31,314,750	0.2%
UBL	6.7%	1,189,200	-1.5%
HINDCOPPER	6.5%	22,274,000	1.2%
SRF	6.3%	3,784,125	-0.2%

## OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
CANFINHOME	-9.6%	6,732,375	-1.8%
INDIACEM	-6.6%	12,791,900	-4.2%
AMBUJACEM	-6.1%	68,038,200	-1.3%
RBLBANK	-5.6%	56,425,000	0.2%
METROPOLIS	-5.5%	1,008,600	5.5%
JKCEMENT	-5.3%	427,500	-0.4%
ICICIBANK	-4.8%	78,555,125	-1.3%
GODREJCP	-4.7%	5,671,000	-2.2%
GSPL	-3.9%	4,750,000	-0.6%
BAJAJFINSV	-3.9%	9,263,500	-1.6%
BERGEPAIN	-3.9%	6,949,800	2.0%

## CASH STATISTICS

## TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
BHARTIARTL	94,000,000	726,150	773
AMBUJACEM	24,714,675	132,332	534
ADANIENT	3,490,772	128,745	3,716
RELIANCE	4,757,219	118,396	2,486
FORTIS	43,628,376	116,511	266
ICICIBANK	11,125,669	100,606	903
HDFCBANK	6,024,072	90,057	1,486
HDFC	3,577,005	86,604	2,417
ITC	24,179,987	83,623	345

## OPTION STATISTICS

## SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	245	CE	0.3	228	12,969,600
POWERGRID	235	CE	0.2	221	14,887,800
HEROMOTOCO	2,900	CE	12.2	2,785	920,700
HEROMOTOCO	3,000	CE	4.9	2,785	852,000
NTPC	170	CE	1.4	169	23,592,300
ONGC	140	CE	0.4	129	10,780,000
ONGC	135	CE	0.8	129	9,166,850
M&M	1,340	CE	10.6	1,315	2,230,200
COALINDIA	240	CE	0.8	228	6,988,800
NTPC	175	CE	0.4	169	13,919,400

## SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
COALINDIA	230	PE	5.0	228	3,817,800
SBIN	550	PE	2.3	566	4,503,000
LT	1,900	PE	28.7	1,895	724,800
ACC	2,300	PE	4.0	2,563	342,250
TATAMOTORS	400	PE	1.3	433	4,202,325
ITC	330	PE	0.6	346	5,292,800
NTPC	170	PE	2.5	169	4,269,300
WIPRO	400	PE	7.9	399	2,066,000
ACC	2,400	PE	12.3	2,563	283,250
ITC	320	PE	0.3	346	5,081,600

## SIGNIFICANT CALL OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
GAIL	88	CE	420,900	820%	1.7
RECLTD	103	CE	112,000	600%	2.2
MANAPPURAM	98	CE	222,000	517%	2.4
HDFC	2,420	CE	243,300	448%	33.0
BPCL	315	CE	183,600	437%	6.2
MANAPPURAM	90	CE	120,000	400%	6.7
POWERGRID	222	CE	361,800	396%	2.7
POWERGRID	225	CE	1,617,300	344%	1.8
PFC	112	CE	434,000	338%	2.3
POWERGRID	220	CE	661,500	308%	3.9

## SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
MARICO	545	PE	118,800	2375%	8.1
ITC	347	PE	419,200	836%	5.8
HINDUNILVR	2,660	PE	147,600	748%	21.7
MARICO	550	PE	168,000	637%	10.4
DABUR	565	PE	171,250	585%	3.8
BEL	106	PE	809,400	545%	0.6
IOC	66	PE	107,250	450%	0.5
ITC	345	PE	3,801,600	313%	4.2
BEL	104	PE	456,000	264%	0.4
MUTHOOTFIN	940	PE	216,750	225%	8.8

## CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	CE	25,135	34.4
BAJFINANCE	7,800	CE	21,711	118.1
MARUTI	9,400	CE	21,628	188.2
RELIANCE	2,600	CE	21,521	7.9
BAJFINANCE	7,700	CE	21,069	167.1
MARUTI	9,500	CE	20,537	142.6
INFY	1,400	CE	20,122	16.0
ITC	350	CE	19,911	3.0
BAJFINANCE	7,900	CE	16,989	78.0
RELIANCE	2,540	CE	16,750	19.6

## PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	2,500	PE	12,412	39.0
BAJFINANCE	7,600	PE	11,942	98.5
HDFCBANK	1,500	PE	10,201	24.5
RELIANCE	2,480	PE	10,041	28.7
ICICIBANK	900	PE	9,711	8.9
RELIANCE	2,460	PE	8,643	20.9
INFY	1,360	PE	8,637	21.9
MARUTI	9,200	PE	8,007	75.3
BAJFINANCE	7,500	PE	7,937	67.4
ACC	2,500	PE	7,898	36.0

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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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